Holdings

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-40.200	1.000000	-40.20	1.000000	-40.20	0.00	0.00
		Base		1.000000	-40.20	1.000000	-40.20	0.00	0.00
US DOLLAR Total									
		Local	-40.200		-40.20		-40.20	0.00	0.00
		Base			-40.20		-40.20	0.00	0.00
CASH Total									
		Base	-40.200		-40.20		-40.20	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.1360355	31 Dec 2099		
		Local	4,533,505.080	100.000000	4,533,505.08	100.000000	4,533,505.08	0.00	0.61
		Base		100.000000	4,533,505.08	100.000000	4,533,505.08	0.00	0.61
US DOLLAR Total									
		Local	4,533,505.080		4,533,505.08		4,533,505.08	0.00	0.61
		Base			4,533,505.08		4,533,505.08	0.00	0.61
CASH EQUIVALENT Total									
		Base	4,533,505.080		4,533,505.08		4,533,505.08	0.00	0.61
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	37,660.000	38.632725	1,454,908.43	46.630000	1,756,085.80	301,177.37	0.24
		Base		38.632725	1,454,908.43	46.630000	1,756,085.80	301,177.37	0.24

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,591.000	48.670859	1,488,890.24	73.170000	2,238,343.47	749,453.23	0.30
		Base		48.670859	1,488,890.24	73.170000	2,238,343.47	749,453.23	0.30
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,459.000	21.174351	687,298.26	36.110000	1,172,094.49	484,796.23	0.16
		Base		21.174351	687,298.26	36.110000	1,172,094.49	484,796.23	0.16
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,959.000	39.669655	1,386,811.48	21.190000	740,781.21	-646,030.27	0.10
		Base		39.669655	1,386,811.48	21.190000	740,781.21	-646,030.27	0.10
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,193.000	9.872244	584,367.75	21.120000	1,250,156.16	665,788.41	0.17
		Base		9.872244	584,367.75	21.120000	1,250,156.16	665,788.41	0.17
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	21,879.000	58.055849	1,270,203.92	175.580000	3,841,514.82	2,571,310.90	0.52
		Base		58.055849	1,270,203.92	175.580000	3,841,514.82	2,571,310.90	0.52
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,166.000	16.605683	650,378.19	19.760000	773,920.16	123,541.97	0.10
		Base		16.605683	650,378.19	19.760000	773,920.16	123,541.97	0.10
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,110.000	27.993817	758,912.39	27.510000	745,796.10	-13,116.29	0.10
		Base		27.993817	758,912.39	27.510000	745,796.10	-13,116.29	0.10
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	317,145.000	3.718661	1,179,354.89	1.720000	545,489.40	-633,865.49	0.07
		Base		3.718661	1,179,354.89	1.720000	545,489.40	-633,865.49	0.07
009728106	AKORN INC COMMON STOCK NPV								
		Local	40,251.000	43.083046	1,734,135.70	28.505000	1,147,354.76	-586,780.94	0.15
		Base		43.083046	1,734,135.70	28.505000	1,147,354.76	-586,780.94	0.15
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,980.000	16.533163	1,057,791.77	79.450000	5,083,211.00	4,025,419.23	0.68
		Base		16.533163	1,057,791.77	79.450000	5,083,211.00	4,025,419.23	0.68

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012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	56,382.000	45.835938	2,584,321.84	44.100000	2,486,446.20	-97,875.64	0.33
		Base		45.835938	2,584,321.84	44.100000	2,486,446.20	-97,875.64	0.33
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,084.000	20.481777	472,801.33	34.330000	792,473.72	319,672.39	0.11
		Base		20.481777	472,801.33	34.330000	792,473.72	319,672.39	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	36,334.000	66.829701	2,428,190.36	84.670000	3,076,399.78	648,209.42	0.41
		Base		66.829701	2,428,190.36	84.670000	3,076,399.78	648,209.42	0.41
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,617.000	62.208718	2,277,896.64	56.760000	2,078,380.92	-199,515.72	0.28
		Base		62.208718	2,277,896.64	56.760000	2,078,380.92	-199,515.72	0.28
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	8,024.000	347.421066	2,787,706.63	468.110000	3,756,114.64	968,408.01	0.50
		Base		347.421066	2,787,706.63	468.110000	3,756,114.64	968,408.01	0.50
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,879.000	28.509874	1,564,593.36	14.180000	778,184.22	-786,409.14	0.10
		Base		28.509874	1,564,593.36	14.180000	778,184.22	-786,409.14	0.10
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	56,915.000	35.451245	2,017,707.59	58.490000	3,328,958.35	1,311,250.76	0.45
		Base		35.451245	2,017,707.59	58.490000	3,328,958.35	1,311,250.76	0.45
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	94,931.000	15.945793	1,513,750.03	12.400000	1,177,144.40	-336,605.63	0.16
		Base		15.945793	1,513,750.03	12.400000	1,177,144.40	-336,605.63	0.16
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	56,441.000	41.262095	2,328,873.91	36.240000	2,045,421.84	-283,452.07	0.27
		Base		41.262095	2,328,873.91	36.240000	2,045,421.84	-283,452.07	0.27
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	90,346.000	17.724928	1,601,376.33	15.630000	1,412,107.98	-189,268.35	0.19
		Base		17.724928	1,601,376.33	15.630000	1,412,107.98	-189,268.35	0.19

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		36,100.000	Local	34.684507	1,252,110.72	68.910000	2,487,651.00	1,235,540.28	0.33
			Base	34.684507	1,252,110.72	68.910000	2,487,651.00	1,235,540.28	0.33
03662Q105	ANSYS INC COMMON STOCK USD.01								
		45,297.000	Local	49.894227	2,260,058.82	88.140000	3,992,477.58	1,732,418.76	0.54
			Base	49.894227	2,260,058.82	88.140000	3,992,477.58	1,732,418.76	0.54
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		50,654.000	Local	18.062226	914,924.01	11.060000	560,233.24	-354,690.77	0.08
			Base	18.062226	914,924.01	11.060000	560,233.24	-354,690.77	0.08
038336103	APTARGROUP INC COMMON STOCK USD.01								
		31,555.000	Local	43.743042	1,380,311.69	65.960000	2,081,367.80	701,056.11	0.28
			Base	43.743042	1,380,311.69	65.960000	2,081,367.80	701,056.11	0.28
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		88,844.000	Local	16.728689	1,486,243.63	26.470000	2,351,700.68	865,457.05	0.32
			Base	16.728689	1,486,243.63	26.470000	2,351,700.68	865,457.05	0.32
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		67,769.000	Local	31.831405	2,157,182.49	25.970000	1,759,960.93	-397,221.56	0.24
			Base	31.831405	2,157,182.49	25.970000	1,759,960.93	-397,221.56	0.24
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		47,447.000	Local	31.160478	1,478,471.20	55.280000	2,622,870.16	1,144,398.96	0.35
			Base	31.160478	1,478,471.20	55.280000	2,622,870.16	1,144,398.96	0.35
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		86,114.000	Local	12.805958	1,102,772.26	13.910000	1,197,845.74	95,073.48	0.16
			Base	12.805958	1,102,772.26	13.910000	1,197,845.74	95,073.48	0.16
044209104	ASHLAND INC COMMON STOCK USD.01								
		33,981.000	Local	49.327761	1,676,206.64	100.620000	3,419,168.22	1,742,961.58	0.46
			Base	49.327761	1,676,206.64	100.620000	3,419,168.22	1,742,961.58	0.46
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		75,482.000	Local	17.515672	1,322,117.92	17.970000	1,356,411.54	34,293.62	0.18
			Base	17.515672	1,322,117.92	17.970000	1,356,411.54	34,293.62	0.18

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
049513104	ATMEL CORP COMMON STOCK USD.001								
		210,241.000	Local	6.185853	1,300,519.86	8.070000	1,696,644.87	396,125.01	0.23
			Base	6.185853	1,300,519.86	8.070000	1,696,644.87	396,125.01	0.23
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		50,938.000	Local	33.909974	1,727,306.28	58.180000	2,963,572.84	1,236,266.56	0.40
			Base	33.909974	1,727,306.28	58.180000	2,963,572.84	1,236,266.56	0.40
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		29,240.000	Local	29.857919	873,045.55	14.810000	433,044.40	-440,001.15	0.06
			Base	29.857919	873,045.55	14.810000	433,044.40	-440,001.15	0.06
053807103	AVNET INC COMMON STOCK USD1.								
		67,566.000	Local	28.945694	1,955,744.78	42.680000	2,883,716.88	927,972.10	0.39
			Base	28.945694	1,955,744.78	42.680000	2,883,716.88	927,972.10	0.39
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		218,729.000	Local	7.849537	1,716,921.43	3.250000	710,869.25	-1,006,052.18	0.10
			Base	7.849537	1,716,921.43	3.250000	710,869.25	-1,006,052.18	0.10
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		43,797.000	Local	17.713628	775,803.75	23.770000	1,041,054.69	265,250.94	0.14
			Base	17.713628	775,803.75	23.770000	1,041,054.69	265,250.94	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		21,860.000	Local	52.600202	1,149,840.41	63.490000	1,387,891.40	238,050.99	0.19
			Base	52.600202	1,149,840.41	63.490000	1,387,891.40	238,050.99	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		39,261.000	Local	44.620181	1,751,832.94	43.760000	1,718,061.36	-33,771.58	0.23
			Base	44.620181	1,751,832.94	43.760000	1,718,061.36	-33,771.58	0.23
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		53,379.000	Local	25.279450	1,349,391.77	43.900000	2,343,338.10	993,946.33	0.32
			Base	25.279450	1,349,391.77	43.900000	2,343,338.10	993,946.33	0.32
077454106	BELDEN INC COMMON STOCK USD.01								
		21,442.000	Local	78.348201	1,679,942.12	46.690000	1,001,126.98	-678,815.14	0.13
			Base	78.348201	1,679,942.12	46.690000	1,001,126.98	-678,815.14	0.13

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081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	48,965.000	45.062799	2,206,499.95	39.570000	1,937,545.05	-268,954.90	0.26
		Base		45.062799	2,206,499.95	39.570000	1,937,545.05	-268,954.90	0.26
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,594.000	26.816091	1,329,917.24	54.370000	2,696,425.78	1,366,508.54	0.36
		Base		26.816091	1,329,917.24	54.370000	2,696,425.78	1,366,508.54	0.36
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	26,071.000	35.038478	913,488.15	47.920000	1,249,322.32	335,834.17	0.17
		Base		35.038478	913,488.15	47.920000	1,249,322.32	335,834.17	0.17
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,392.000	96.484564	1,002,667.59	134.310000	1,395,749.52	393,081.93	0.19
		Base		96.484564	1,002,667.59	134.310000	1,395,749.52	393,081.93	0.19
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	101,534.000	19.620050	1,992,102.16	19.980000	2,028,649.32	36,547.16	0.27
		Base		19.620050	1,992,102.16	19.980000	2,028,649.32	36,547.16	0.27
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,677.000	72.501068	1,354,102.45	92.460000	1,726,875.42	372,772.97	0.23
		Base		72.501068	1,354,102.45	92.460000	1,726,875.42	372,772.97	0.23
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	22,530.000	33.207133	748,156.71	41.340000	931,390.20	183,233.49	0.13
		Base		33.207133	748,156.71	41.340000	931,390.20	183,233.49	0.13
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,875.000	307.521198	1,499,165.84	210.610000	1,026,723.75	-472,442.09	0.14
		Base		307.521198	1,499,165.84	210.610000	1,026,723.75	-472,442.09	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,203.000	20.581021	621,608.59	52.670000	1,590,792.01	969,183.42	0.21
		Base		20.581021	621,608.59	52.670000	1,590,792.01	969,183.42	0.21
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,433.000	24.359811	1,447,776.67	55.350000	3,289,616.55	1,841,839.88	0.44
		Base		24.359811	1,447,776.67	55.350000	3,289,616.55	1,841,839.88	0.44

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115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	58,754.000	21.921517	1,287,976.82	30.970000	1,819,611.38	531,634.56	0.24
		Base		21.921517	1,287,976.82	30.970000	1,819,611.38	531,634.56	0.24
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	46,204.000	24.452584	1,129,807.17	47.890000	2,212,709.56	1,082,902.39	0.30
		Base		24.452584	1,129,807.17	47.890000	2,212,709.56	1,082,902.39	0.30
119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		Local	9,554.000	188.784826	1,803,650.23	193.430000	1,848,030.22	44,379.99	0.25
		Base		188.784826	1,803,650.23	193.430000	1,848,030.22	44,379.99	0.25
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,601.000	30.388884	1,264,207.97	67.080000	2,790,595.08	1,526,387.11	0.38
		Base		30.388884	1,264,207.97	67.080000	2,790,595.08	1,526,387.11	0.38
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	80,432.000	31.539838	2,536,812.29	47.780000	3,843,040.96	1,306,228.67	0.52
		Base		31.539838	2,536,812.29	47.780000	3,843,040.96	1,306,228.67	0.52
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,845.000	35.363450	595,697.32	68.340000	1,151,187.30	555,489.98	0.15
		Base		35.363450	595,697.32	68.340000	1,151,187.30	555,489.98	0.15
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	30,392.000	31.227254	949,058.71	53.240000	1,618,070.08	669,011.37	0.22
		Base		31.227254	949,058.71	53.240000	1,618,070.08	669,011.37	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	96,592.000	17.674475	1,707,212.92	18.810000	1,816,895.52	109,682.60	0.24
		Base		17.674475	1,707,212.92	18.810000	1,816,895.52	109,682.60	0.24
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	37,997.000	31.834555	1,209,617.57	33.660000	1,278,979.02	69,361.45	0.17
		Base		31.834555	1,209,617.57	33.660000	1,278,979.02	69,361.45	0.17
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,088.000	55.712714	1,397,720.56	45.600000	1,144,012.80	-253,707.76	0.15
		Base		55.712714	1,397,720.56	45.600000	1,144,012.80	-253,707.76	0.15

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12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,232.000	360.062428	803,659.34	419.420000	936,145.44	132,486.10	0.13
		Base		360.062428	803,659.34	419.420000	936,145.44	132,486.10	0.13
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	31,615.000	30.366873	960,048.69	31.560000	997,769.40	37,720.71	0.13
		Base		30.366873	960,048.69	31.560000	997,769.40	37,720.71	0.13
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	146,419.000	8.690155	1,272,403.78	20.680000	3,027,944.92	1,755,541.14	0.41
		Base		8.690155	1,272,403.78	20.680000	3,027,944.92	1,755,541.14	0.41
13057Q107	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	157,266.000	7.139209	1,122,754.92	2.600000	408,891.60	-713,863.32	0.05
		Base		7.139209	1,122,754.92	2.600000	408,891.60	-713,863.32	0.05
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,644.000	46.076087	2,010,944.73	73.900000	3,225,291.60	1,214,346.87	0.43
		Base		46.076087	2,010,944.73	73.900000	3,225,291.60	1,214,346.87	0.43
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	41,567.000	33.106364	1,376,132.25	32.930000	1,368,801.31	-7,330.94	0.18
		Base		33.106364	1,376,132.25	32.930000	1,368,801.31	-7,330.94	0.18
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	32,778.000	46.712522	1,531,143.06	87.380000	2,864,141.64	1,332,998.58	0.39
		Base		46.712522	1,531,143.06	87.380000	2,864,141.64	1,332,998.58	0.39
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	24,895.000	40.809103	1,015,942.61	29.770000	741,124.15	-274,818.46	0.10
		Base		40.809103	1,015,942.61	29.770000	741,124.15	-274,818.46	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	26,253.000	51.103536	1,341,621.14	90.640000	2,379,571.92	1,037,950.78	0.32
		Base		51.103536	1,341,621.14	90.640000	2,379,571.92	1,037,950.78	0.32
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,591.000	97.437166	1,908,891.52	102.920000	2,016,305.72	107,414.20	0.27
		Base		97.437166	1,908,891.52	102.920000	2,016,305.72	107,414.20	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	49,430.000	33.948009	1,678,050.10	24.300000	1,201,149.00	-476,901.10	0.16
		Base		33.948009	1,678,050.10	24.300000	1,201,149.00	-476,901.10	0.16
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	38,603.000	14.016077	541,062.61	29.960000	1,156,545.88	615,483.27	0.16
		Base		14.016077	541,062.61	29.960000	1,156,545.88	615,483.27	0.16
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	59,843.000	40.473498	2,422,055.55	54.230000	3,245,285.89	823,230.34	0.44
		Base		40.473498	2,422,055.55	54.230000	3,245,285.89	823,230.34	0.44
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,507.000	38.488164	904,741.28	63.520000	1,493,164.64	588,423.36	0.20
		Base		38.488164	904,741.28	63.520000	1,493,164.64	588,423.36	0.20
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,691.000	26.704576	605,953.54	53.960000	1,224,406.36	618,452.82	0.16
		Base		26.704576	605,953.54	53.960000	1,224,406.36	618,452.82	0.16
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	90,942.000	15.968706	1,452,226.08	6.470000	588,394.74	-863,831.34	0.08
		Base		15.968706	1,452,226.08	6.470000	588,394.74	-863,831.34	0.08
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	69,993.000	11.354757	794,753.53	15.730000	1,100,989.89	306,236.36	0.15
		Base		11.354757	794,753.53	15.730000	1,100,989.89	306,236.36	0.15
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	65,802.000	32.281089	2,124,160.22	83.900000	5,520,787.80	3,396,627.58	0.74
		Base		32.281089	2,124,160.22	83.900000	5,520,787.80	3,396,627.58	0.74
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	63,651.000	17.130198	1,090,354.25	20.720000	1,318,848.72	228,494.47	0.18
		Base		17.130198	1,090,354.25	20.720000	1,318,848.72	228,494.47	0.18
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,012.000	24.552958	1,301,601.43	32.490000	1,722,359.88	420,758.45	0.23
		Base		24.552958	1,301,601.43	32.490000	1,722,359.88	420,758.45	0.23

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178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		Local	24,372.000	55.131940	1,343,675.64	88.060000	2,146,198.32	802,522.68	0.29
		Base		55.131940	1,343,675.64	88.060000	2,146,198.32	802,522.68	0.29
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	25,174.000	49.958693	1,257,660.15	47.680000	1,200,296.32	-57,363.83	0.16
		Base		49.958693	1,257,660.15	47.680000	1,200,296.32	-57,363.83	0.16
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,719.000	41.007172	1,095,670.64	43.970000	1,174,834.43	79,163.79	0.16
		Base		41.007172	1,095,670.64	43.970000	1,174,834.43	79,163.79	0.16
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,769.000	43.291213	1,894,813.12	34.370000	1,504,340.53	-390,472.59	0.20
		Base		43.291213	1,894,813.12	34.370000	1,504,340.53	-390,472.59	0.20
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	40,334.000	31.306787	1,262,727.96	45.560000	1,837,617.04	574,889.08	0.25
		Base		31.306787	1,262,727.96	45.560000	1,837,617.04	574,889.08	0.25
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,091.000	14.244464	827,475.16	13.550000	787,133.05	-40,342.11	0.11
		Base		14.244464	827,475.16	13.550000	787,133.05	-40,342.11	0.11
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	60,524.000	28.945696	1,751,909.31	17.900000	1,083,379.60	-668,529.71	0.15
		Base		28.945696	1,751,909.31	17.900000	1,083,379.60	-668,529.71	0.15
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	59,347.000	27.116173	1,609,263.51	42.770000	2,538,271.19	929,007.68	0.34
		Base		27.116173	1,609,263.51	42.770000	2,538,271.19	929,007.68	0.34
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,255.000	74.579261	1,585,182.20	33.960000	721,819.80	-863,362.40	0.10
		Base		74.579261	1,585,182.20	33.960000	721,819.80	-863,362.40	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,930.000	87.439412	1,480,349.25	78.370000	1,326,804.10	-153,545.15	0.18
		Base		87.439412	1,480,349.25	78.370000	1,326,804.10	-153,545.15	0.18

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205944101	CON WAY INC COMMON STOCK USD.625								
		Local	28,760.000	31.833042	915,518.30	47.450000	1,364,662.00	449,143.70	0.18
		Base		31.833042	915,518.30	47.450000	1,364,662.00	449,143.70	0.18
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	49,385.000	11.613418	573,528.64	23.110000	1,141,287.35	567,758.71	0.15
		Base		11.613418	573,528.64	23.110000	1,141,287.35	567,758.71	0.15
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,417.000	84.982351	2,075,014.07	148.860000	3,634,714.62	1,559,700.55	0.49
		Base		84.982351	2,075,014.07	148.860000	3,634,714.62	1,559,700.55	0.49
217204106	COPART INC COMMON STOCK NPV								
		Local	54,992.000	22.504658	1,237,576.16	32.900000	1,809,236.80	571,660.64	0.24
		Base		22.504658	1,237,576.16	32.900000	1,809,236.80	571,660.64	0.24
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	44,765.000	18.750944	839,386.01	37.230000	1,666,600.95	827,214.94	0.22
		Base		18.750944	839,386.01	37.230000	1,666,600.95	827,214.94	0.22
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,501.000	31.944971	1,517,418.07	21.030000	998,946.03	-518,472.04	0.13
		Base		31.944971	1,517,418.07	21.030000	998,946.03	-518,472.04	0.13
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,012.000	30.117711	2,018,248.08	29.540000	1,979,534.48	-38,713.60	0.27
		Base		30.117711	2,018,248.08	29.540000	1,979,534.48	-38,713.60	0.27
22357R103	COVISINT CORP W/I COMMON STOCK								
		Local	6.000	2.700000	16.20	2.150000	12.90	-3.30	0.00
		Base		2.700000	16.20	2.150000	12.90	-3.30	0.00
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,039.000	151.525269	1,824,212.71	147.280000	1,773,103.92	-51,108.79	0.24
		Base		151.525269	1,824,212.71	147.280000	1,773,103.92	-51,108.79	0.24
224399105	CRANE CO COMMON STOCK USD1.								
		Local	24,794.000	37.431821	928,084.56	46.610000	1,155,648.34	227,563.78	0.16
		Base		37.431821	928,084.56	46.610000	1,155,648.34	227,563.78	0.16

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225447101	CREE INC COMMON STOCK USD.00125								
		51,906.000	Local	34.150428	1,772,612.09	24.230000	1,257,682.38	-514,929.71	0.17
			Base	34.150428	1,772,612.09	24.230000	1,257,682.38	-514,929.71	0.17
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		27,938.000	Local	58.374970	1,630,879.90	63.580000	1,776,298.04	145,418.14	0.24
			Base	58.374970	1,630,879.90	63.580000	1,776,298.04	145,418.14	0.24
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		168,448.000	Local	15.527476	2,615,572.21	8.520000	1,435,176.96	-1,180,395.25	0.19
			Base	15.527476	2,615,572.21	8.520000	1,435,176.96	-1,180,395.25	0.19
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		35,910.000	Local	27.471595	986,504.98	73.850000	2,651,953.50	1,665,448.52	0.36
			Base	27.471595	986,504.98	73.850000	2,651,953.50	1,665,448.52	0.36
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		16,930.000	Local	59.870004	1,013,599.17	105.140000	1,780,020.20	766,421.03	0.24
			Base	59.870004	1,013,599.17	105.140000	1,780,020.20	766,421.03	0.24
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
		80,541.000	Local	21.413155	1,724,636.91	15.880000	1,278,991.08	-445,645.83	0.17
			Base	21.413155	1,724,636.91	15.880000	1,278,991.08	-445,645.83	0.17
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		47,451.000	Local	19.935550	945,961.77	16.520000	783,890.52	-162,071.25	0.11
			Base	19.935550	945,961.77	16.520000	783,890.52	-162,071.25	0.11
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		16,422.000	Local	64.013830	1,051,235.12	58.060000	953,461.32	-97,773.80	0.13
			Base	64.013830	1,051,235.12	58.060000	953,461.32	-97,773.80	0.13
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		178,615.000	Local	7.560574	1,350,431.90	2.440000	435,820.60	-914,611.30	0.06
			Base	7.560574	1,350,431.90	2.440000	435,820.60	-914,611.30	0.06
248019101	DELUXE CORP COMMON STOCK USD1.								
		25,105.000	Local	25.241954	633,699.25	55.740000	1,399,352.70	765,653.45	0.19
			Base	25.241954	633,699.25	55.740000	1,399,352.70	765,653.45	0.19

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251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		28,724.000	Local	24.970627	717,256.28	27.210000	781,580.04	64,323.76	0.11
			Base	24.970627	717,256.28	27.210000	781,580.04	64,323.76	0.11
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		47,067.000	Local	32.495000	1,529,442.17	49.610000	2,334,993.87	805,551.70	0.31
			Base	32.495000	1,529,442.17	49.610000	2,334,993.87	805,551.70	0.31
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		32,644.000	Local	29.389047	959,376.04	29.770000	971,811.88	12,435.84	0.13
			Base	29.389047	959,376.04	29.770000	971,811.88	12,435.84	0.13
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		27,595.000	Local	63.235067	1,744,971.68	107.910000	2,977,776.45	1,232,804.77	0.40
			Base	63.235067	1,744,971.68	107.910000	2,977,776.45	1,232,804.77	0.40
257559203	DOMTAR CORP COMMON STOCK USD.01								
		31,573.000	Local	50.041263	1,579,952.79	35.750000	1,128,734.75	-451,218.04	0.15
			Base	50.041263	1,579,952.79	35.750000	1,128,734.75	-451,218.04	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		63,089.000	Local	25.454433	1,605,894.73	28.080000	1,771,539.12	165,644.39	0.24
			Base	25.454433	1,605,894.73	28.080000	1,771,539.12	165,644.39	0.24
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		104,872.000	Local	11.653374	1,222,112.63	14.560000	1,526,936.32	304,823.69	0.21
			Base	11.653374	1,222,112.63	14.560000	1,526,936.32	304,823.69	0.21
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		69,836.000	Local	29.807903	2,081,664.74	28.720000	2,005,689.92	-75,974.82	0.27
			Base	29.807903	2,081,664.74	28.720000	2,005,689.92	-75,974.82	0.27
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		35,661.000	Local	29.331338	1,045,984.86	17.450000	622,284.45	-423,700.41	0.08
			Base	29.331338	1,045,984.86	17.450000	622,284.45	-423,700.41	0.08
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		19,450.000	Local	74.626940	1,451,493.98	58.220000	1,132,379.00	-319,114.98	0.15
			Base	74.626940	1,451,493.98	58.220000	1,132,379.00	-319,114.98	0.15

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264411505	DUKE REALTY CORP REIT USD.01								
		Local	173,490.000	12.965426	2,249,371.67	19.050000	3,304,984.50	1,055,612.83	0.44
		Base		12.965426	2,249,371.67	19.050000	3,304,984.50	1,055,612.83	0.44
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	47,859.000	52.497367	2,512,471.51	49.000000	2,345,091.00	-167,380.51	0.32
		Base		52.497367	2,512,471.51	49.000000	2,345,091.00	-167,380.51	0.32
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	25,317.000	70.252402	1,778,580.06	68.420000	1,732,189.14	-46,390.92	0.23
		Base		70.252402	1,778,580.06	68.420000	1,732,189.14	-46,390.92	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,285.000	22.277020	1,610,294.36	38.420000	2,777,189.70	1,166,895.34	0.37
		Base		22.277020	1,610,294.36	38.420000	2,777,189.70	1,166,895.34	0.37
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	59,048.000	27.775413	1,640,082.60	33.420000	1,973,384.16	333,301.56	0.27
		Base		27.775413	1,640,082.60	33.420000	1,973,384.16	333,301.56	0.27
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	31,253.000	46.609213	1,456,677.72	81.600000	2,550,244.80	1,093,567.08	0.34
		Base		46.609213	1,456,677.72	81.600000	2,550,244.80	1,093,567.08	0.34
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	39,597.000	59.017016	2,336,896.78	49.860000	1,974,306.42	-362,590.36	0.27
		Base		59.017016	2,336,896.78	49.860000	1,974,306.42	-362,590.36	0.27
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,253.000	24.968489	780,340.19	38.710000	1,209,803.63	429,463.44	0.16
		Base		24.968489	780,340.19	38.710000	1,209,803.63	429,463.44	0.16
294752100	EQUITY ONE INC REIT USD.01								
		Local	37,090.000	19.333064	717,063.35	24.340000	902,770.60	185,707.25	0.12
		Base		19.333064	717,063.35	24.340000	902,770.60	185,707.25	0.12
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	15,482.000	81.544988	1,262,479.50	71.890000	1,113,000.98	-149,478.52	0.15
		Base		81.544988	1,262,479.50	71.890000	1,113,000.98	-149,478.52	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	61,732.000	46.114909	2,846,765.54	77.160000	4,763,241.12	1,916,475.58	0.64
		Base		46.114909	2,846,765.54	77.160000	4,763,241.12	1,916,475.58	0.64
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	20,900.000	103.816182	2,169,758.20	73.040000	1,526,536.00	-643,222.20	0.21
		Base		103.816182	2,169,758.20	73.040000	1,526,536.00	-643,222.20	0.21
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,025.000	42.244612	888,192.97	41.510000	872,747.75	-15,445.22	0.12
		Base		42.244612	888,192.97	41.510000	872,747.75	-15,445.22	0.12
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,811.000	67.070156	1,395,797.02	159.810000	3,325,805.91	1,930,008.89	0.45
		Base		67.070156	1,395,797.02	159.810000	3,325,805.91	1,930,008.89	0.45
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,646.000	28.934528	452,709.63	84.500000	1,322,087.00	869,377.37	0.18
		Base		28.934528	452,709.63	84.500000	1,322,087.00	869,377.37	0.18
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	58,002.000	10.451237	606,192.65	14.040000	814,348.08	208,155.43	0.11
		Base		10.451237	606,192.65	14.040000	814,348.08	208,155.43	0.11
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	34,735.000	88.830670	3,085,533.33	136.450000	4,739,590.75	1,654,057.42	0.64
		Base		88.830670	3,085,533.33	136.450000	4,739,590.75	1,654,057.42	0.64
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	47,846.000	21.822658	1,044,126.91	28.900000	1,382,749.40	338,622.49	0.19
		Base		21.822658	1,044,126.91	28.900000	1,382,749.40	338,622.49	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,593.000	16.394142	895,005.37	39.070000	2,132,948.51	1,237,943.14	0.29
		Base		16.394142	895,005.37	39.070000	2,132,948.51	1,237,943.14	0.29
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,595.000	10.999404	1,293,474.96	14.180000	1,667,497.10	374,022.14	0.22
		Base		10.999404	1,293,474.96	14.180000	1,667,497.10	374,022.14	0.22

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33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	178,297.000	12.232832	2,181,077.19	10.210000	1,820,412.37	-360,664.82	0.24
		Base		12.232832	2,181,077.19	10.210000	1,820,412.37	-360,664.82	0.24
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	83,298.000	17.259407	1,437,674.08	17.670000	1,471,875.66	34,201.58	0.20
		Base		17.259407	1,437,674.08	17.670000	1,471,875.66	34,201.58	0.20
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	92,943.000	13.202520	1,227,081.81	24.740000	2,299,409.82	1,072,328.01	0.31
		Base		13.202520	1,227,081.81	24.740000	2,299,409.82	1,072,328.01	0.31
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	70,000.000	20.478484	1,433,493.90	71.970000	5,037,900.00	3,604,406.10	0.68
		Base		20.478484	1,433,493.90	71.970000	5,037,900.00	3,604,406.10	0.68
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,102.000	23.097423	1,688,467.81	42.480000	3,105,372.96	1,416,905.15	0.42
		Base		23.097423	1,688,467.81	42.480000	3,105,372.96	1,416,905.15	0.42
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	80,368.000	18.646060	1,498,546.58	47.470000	3,815,068.96	2,316,522.38	0.51
		Base		18.646060	1,498,546.58	47.470000	3,815,068.96	2,316,522.38	0.51
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,910.000	9.944698	874,238.38	12.100000	1,063,711.00	189,472.62	0.14
		Base		9.944698	874,238.38	12.100000	1,063,711.00	189,472.62	0.14
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,709.000	31.654135	687,179.61	44.150000	958,452.35	271,272.74	0.13
		Base		31.654135	687,179.61	44.150000	958,452.35	271,272.74	0.13
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	87,708.000	33.702732	2,955,999.25	41.280000	3,620,586.24	664,586.99	0.49
		Base		33.702732	2,955,999.25	41.280000	3,620,586.24	664,586.99	0.49
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,729.000	34.647342	1,445,798.92	83.930000	3,502,314.97	2,056,516.05	0.47
		Base		34.647342	1,445,798.92	83.930000	3,502,314.97	2,056,516.05	0.47

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371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	26,755.000	77.114738	2,063,204.82	59.080000	1,580,685.40	-482,519.42	0.21
		Base		77.114738	2,063,204.82	59.080000	1,580,685.40	-482,519.42	0.21
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	147,164.000	9.879459	1,453,900.68	15.500000	2,281,042.00	827,141.32	0.31
		Base		9.879459	1,453,900.68	15.500000	2,281,042.00	827,141.32	0.31
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	32,723.000	47.802954	1,564,256.08	114.730000	3,754,309.79	2,190,053.71	0.50
		Base		47.802954	1,564,256.08	114.730000	3,754,309.79	2,190,053.71	0.50
384109104	GRACO INC COMMON STOCK USD1.								
		Local	29,009.000	36.692814	1,064,421.84	67.030000	1,944,473.27	880,051.43	0.26
		Base		36.692814	1,064,421.84	67.030000	1,944,473.27	880,051.43	0.26
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,254.000	430.664463	970,717.70	577.000000	1,300,558.00	329,840.30	0.17
		Base		430.664463	970,717.70	577.000000	1,300,558.00	329,840.30	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,787.000	26.515042	524,653.14	29.670000	587,080.29	62,427.15	0.08
		Base		26.515042	524,653.14	29.670000	587,080.29	62,427.15	0.08
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	77,553.000	23.713844	1,839,079.76	27.020000	2,095,482.06	256,402.30	0.28
		Base		23.713844	1,839,079.76	27.020000	2,095,482.06	256,402.30	0.28
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	12,917.000	52.651376	680,097.82	31.910000	412,181.47	-267,916.35	0.06
		Base		52.651376	680,097.82	31.910000	412,181.47	-267,916.35	0.06
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,751.000	32.712135	1,071,355.13	21.360000	699,561.36	-371,793.77	0.09
		Base		32.712135	1,071,355.13	21.360000	699,561.36	-371,793.77	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	54,375.000	59.250975	3,221,771.74	29.680000	1,613,850.00	-1,607,921.74	0.22
		Base		59.250975	3,221,771.74	29.680000	1,613,850.00	-1,607,921.74	0.22

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404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		48,062.000	Local	29.768716	1,430,744.01	77.470000	3,723,363.14	2,292,619.13	0.50
			Base	29.768716	1,430,744.01	77.470000	3,723,363.14	2,292,619.13	0.50
404251100	HNI CORP COMMON STOCK USD1.								
		22,286.000	Local	30.794503	686,286.29	42.900000	956,069.40	269,783.11	0.13
			Base	30.794503	686,286.29	42.900000	956,069.40	269,783.11	0.13
404303109	HSN INC COMMON STOCK USD.01								
		16,213.000	Local	40.904345	663,182.14	57.240000	928,032.12	264,849.98	0.12
			Base	40.904345	663,182.14	57.240000	928,032.12	264,849.98	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		51,563.000	Local	24.565416	1,266,666.54	51.600000	2,660,650.80	1,393,984.26	0.36
			Base	24.565416	1,266,666.54	51.600000	2,660,650.80	1,393,984.26	0.36
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		23,422.000	Local	38.903290	911,192.87	28.440000	666,121.68	-245,071.19	0.09
			Base	38.903290	911,192.87	28.440000	666,121.68	-245,071.19	0.09
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		39,236.000	Local	31.436128	1,233,427.91	27.050000	1,061,333.80	-172,094.11	0.14
			Base	31.436128	1,233,427.91	27.050000	1,061,333.80	-172,094.11	0.14
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		22,208.000	Local	46.577409	1,034,391.11	77.700000	1,725,561.60	691,170.49	0.23
			Base	46.577409	1,034,391.11	77.700000	1,725,561.60	691,170.49	0.23
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		53,998.000	Local	24.294656	1,311,862.85	28.690000	1,549,202.62	237,339.77	0.21
			Base	24.294656	1,311,862.85	28.690000	1,549,202.62	237,339.77	0.21
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		38,836.000	Local	28.229494	1,096,320.64	60.220000	2,338,703.92	1,242,383.28	0.31
			Base	28.229494	1,096,320.64	60.220000	2,338,703.92	1,242,383.28	0.31
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		49,518.000	Local	12.973849	642,439.05	4.790000	237,191.22	-405,247.83	0.03
			Base	12.973849	642,439.05	4.790000	237,191.22	-405,247.83	0.03

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	40,700.000	30.216994	1,229,831.67	69.610000	2,833,127.00	1,603,295.33	0.38
		Base		30.216994	1,229,831.67	69.610000	2,833,127.00	1,603,295.33	0.38
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	47,295.000	32.020004	1,514,386.11	38.750000	1,832,681.25	318,295.14	0.25
		Base		32.020004	1,514,386.11	38.750000	1,832,681.25	318,295.14	0.25
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		Local	28,338.000	32.764729	928,486.89	51.990000	1,473,292.62	544,805.73	0.20
		Base		32.764729	928,486.89	51.990000	1,473,292.62	544,805.73	0.20
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	94,754.000	28.626864	2,712,509.88	48.840000	4,627,785.36	1,915,275.48	0.62
		Base		28.626864	2,712,509.88	48.840000	4,627,785.36	1,915,275.48	0.62
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	123,197.000	25.028356	3,083,418.40	39.130000	4,820,698.61	1,737,280.21	0.65
		Base		25.028356	3,083,418.40	39.130000	4,820,698.61	1,737,280.21	0.65
437306103	HOME PROPERTIES INC REIT USD.01								
		Local	29,168.000	58.966473	1,719,934.08	74.750000	2,180,308.00	460,373.92	0.29
		Base		58.966473	1,719,934.08	74.750000	2,180,308.00	460,373.92	0.29
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,121.000	22.161812	1,686,979.31	25.580000	1,947,175.18	260,195.87	0.26
		Base		22.161812	1,686,979.31	25.580000	1,947,175.18	260,195.87	0.26
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	25,479.000	51.483296	1,311,742.89	84.950000	2,164,441.05	852,698.16	0.29
		Base		51.483296	1,311,742.89	84.950000	2,164,441.05	852,698.16	0.29
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	24,030.000	42.146074	1,012,770.16	107.150000	2,574,814.50	1,562,044.34	0.35
		Base		42.146074	1,012,770.16	107.150000	2,574,814.50	1,562,044.34	0.35
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,280.000	74.758756	1,366,590.06	75.970000	1,388,731.60	22,141.54	0.19
		Base		74.758756	1,366,590.06	75.970000	1,388,731.60	22,141.54	0.19

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450911201	ITT CORP COMMON STOCK USD1.								
		Local	44,923.000	21.262029	955,154.11	33.430000	1,501,775.89	546,621.78	0.20
		Base		21.262029	955,154.11	33.430000	1,501,775.89	546,621.78	0.20
451107106	IDACORP INC COMMON STOCK NPV								
		Local	25,297.000	37.933641	959,607.32	64.710000	1,636,968.87	677,361.55	0.22
		Base		37.933641	959,607.32	64.710000	1,636,968.87	677,361.55	0.22
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,890.000	38.579262	1,500,347.50	71.300000	2,772,857.00	1,272,509.50	0.37
		Base		38.579262	1,500,347.50	71.300000	2,772,857.00	1,272,509.50	0.37
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	46,233.000	31.544537	1,458,398.56	74.250000	3,432,800.25	1,974,401.69	0.46
		Base		31.544537	1,458,398.56	74.250000	3,432,800.25	1,974,401.69	0.46
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	78,301.000	19.661675	1,539,528.78	27.240000	2,132,919.24	593,390.46	0.29
		Base		19.661675	1,539,528.78	27.240000	2,132,919.24	593,390.46	0.29
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	35,864.000	43.208460	1,549,628.20	87.310000	3,131,285.84	1,581,657.64	0.42
		Base		43.208460	1,549,628.20	87.310000	3,131,285.84	1,581,657.64	0.42
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	74,505.000	7.607166	566,771.89	20.300000	1,512,451.50	945,679.61	0.20
		Base		7.607166	566,771.89	20.300000	1,512,451.50	945,679.61	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	18,047.000	38.337015	691,868.11	50.600000	913,178.20	221,310.09	0.12
		Base		38.337015	691,868.11	50.600000	913,178.20	221,310.09	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	28,058.000	18.679947	524,121.94	25.030000	702,291.74	178,169.80	0.09
		Base		18.679947	524,121.94	25.030000	702,291.74	178,169.80	0.09
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,427.000	27.310092	366,692.60	31.720000	425,904.44	59,211.84	0.06
		Base		27.310092	366,692.60	31.720000	425,904.44	59,211.84	0.06

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46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		66,389.000	Local	12.250802	813,318.50	11.700000	776,751.30	-36,567.20	0.10
			Base	12.250802	813,318.50	11.700000	776,751.30	-36,567.20	0.10
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		97,330.000	Local	21.123546	2,055,954.72	22.370000	2,177,272.10	121,317.38	0.29
			Base	21.123546	2,055,954.72	22.370000	2,177,272.10	121,317.38	0.29
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		18,380.000	Local	88.824529	1,632,594.84	77.040000	1,415,995.20	-216,599.64	0.19
			Base	88.824529	1,632,594.84	77.040000	1,415,995.20	-216,599.64	0.19
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		74,086.000	Local	7.270867	538,669.43	13.600000	1,007,569.60	468,900.17	0.14
			Base	7.270867	538,669.43	13.600000	1,007,569.60	468,900.17	0.14
471109108	JARDEN CORP COMMON STOCK USD.01								
		99,699.000	Local	29.204186	2,911,628.13	48.880000	4,873,287.12	1,961,658.99	0.66
			Base	29.204186	2,911,628.13	48.880000	4,873,287.12	1,961,658.99	0.66
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		158,194.000	Local	11.244451	1,778,804.68	25.770000	4,076,659.38	2,297,854.70	0.55
			Base	11.244451	1,778,804.68	25.770000	4,076,659.38	2,297,854.70	0.55
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		22,593.000	Local	67.285154	1,520,173.49	143.770000	3,248,195.61	1,728,022.12	0.44
			Base	67.285154	1,520,173.49	143.770000	3,248,195.61	1,728,022.12	0.44
48242W106	KBR INC COMMON STOCK USD.001								
		72,534.000	Local	26.184406	1,899,259.74	16.660000	1,208,416.44	-690,843.30	0.16
			Base	26.184406	1,899,259.74	16.660000	1,208,416.44	-690,843.30	0.16
482539103	KLX INC COMMON STOCK USD.01								
		26,510.000	Local	19.378876	513,734.00	35.740000	947,467.40	433,733.40	0.13
			Base	19.378876	513,734.00	35.740000	947,467.40	433,733.40	0.13
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		64,159.000	Local	38.153413	2,447,884.82	19.110000	1,226,078.49	-1,221,806.33	0.16
			Base	38.153413	2,447,884.82	19.110000	1,226,078.49	-1,221,806.33	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48666K109	KB HOME COMMON STOCK USD1.								
		Local	45,775.000	13.169629	602,839.77	13.550000	620,251.25	17,411.48	0.08
		Base		13.169629	602,839.77	13.550000	620,251.25	17,411.48	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,468.000	27.760792	679,251.06	35.370000	865,433.16	186,182.10	0.12
		Base		27.760792	679,251.06	35.370000	865,433.16	186,182.10	0.12
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,909.000	29.551314	1,179,363.39	24.890000	993,335.01	-186,028.38	0.13
		Base		29.551314	1,179,363.39	24.890000	993,335.01	-186,028.38	0.13
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,093.000	31.238618	2,658,187.72	30.840000	2,624,268.12	-33,919.60	0.35
		Base		31.238618	2,658,187.72	30.840000	2,624,268.12	-33,919.60	0.35
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,334.000	55.615577	2,576,892.16	65.160000	3,019,123.44	442,231.28	0.41
		Base		55.615577	2,576,892.16	65.160000	3,019,123.44	442,231.28	0.41
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,526.000	49.257813	1,355,870.55	61.950000	1,705,235.70	349,365.15	0.23
		Base		49.257813	1,355,870.55	61.950000	1,705,235.70	349,365.15	0.23
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,402.000	30.679922	1,362,249.89	18.430000	818,328.86	-543,921.03	0.11
		Base		30.679922	1,362,249.89	18.430000	818,328.86	-543,921.03	0.11
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	153,223.000	11.757495	1,801,518.73	28.360000	4,345,404.28	2,543,885.55	0.58
		Base		11.757495	1,801,518.73	28.360000	4,345,404.28	2,543,885.55	0.58
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,163.000	36.383318	1,497,646.52	52.180000	2,147,885.34	650,238.82	0.29
		Base		36.383318	1,497,646.52	52.180000	2,147,885.34	650,238.82	0.29
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	9,762.000	60.427406	589,892.34	97.480000	951,599.76	361,707.42	0.13
		Base		60.427406	589,892.34	97.480000	951,599.76	361,707.42	0.13

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515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,897.000	43.205005	946,060.00	63.470000	1,389,802.59	443,742.59	0.19
		Base		43.205005	946,060.00	63.470000	1,389,802.59	443,742.59	0.19
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,839.000	35.890515	2,039,980.98	28.390000	1,613,659.21	-426,321.77	0.22
		Base		35.890515	2,039,980.98	28.390000	1,613,659.21	-426,321.77	0.22
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	32,228.000	41.464121	1,336,305.68	41.310000	1,331,338.68	-4,967.00	0.18
		Base		41.464121	1,336,305.68	41.310000	1,331,338.68	-4,967.00	0.18
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,139.000	52.097085	1,049,183.20	113.330000	2,282,352.87	1,233,169.67	0.31
		Base		52.097085	1,049,183.20	113.330000	2,282,352.87	1,233,169.67	0.31
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	30,958.000	24.630870	762,522.48	28.980000	897,162.84	134,640.36	0.12
		Base		24.630870	762,522.48	28.980000	897,162.84	134,640.36	0.12
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	75,305.000	34.457790	2,594,843.84	31.510000	2,372,860.55	-221,983.29	0.32
		Base		34.457790	2,594,843.84	31.510000	2,372,860.55	-221,983.29	0.32
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	22,315.000	37.110089	828,111.63	70.900000	1,582,133.50	754,021.87	0.21
		Base		37.110089	828,111.63	70.900000	1,582,133.50	754,021.87	0.21
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	34,208.000	32.764668	1,120,813.78	52.430000	1,793,525.44	672,711.66	0.24
		Base		32.764668	1,120,813.78	52.430000	1,793,525.44	672,711.66	0.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	73,215.000	24.687801	1,807,517.33	24.040000	1,760,088.60	-47,428.73	0.24
		Base		24.687801	1,807,517.33	24.040000	1,760,088.60	-47,428.73	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	71,693.000	9.136277	655,007.13	14.240000	1,020,908.32	365,901.19	0.14
		Base		9.136277	655,007.13	14.240000	1,020,908.32	365,901.19	0.14

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	19,652.000	27.920060	548,685.02	26.180000	514,489.36	-34,195.66	0.07
		Base		27.920060	548,685.02	26.180000	514,489.36	-34,195.66	0.07
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	98,019.000	20.380942	1,997,719.51	17.200000	1,685,926.80	-311,792.71	0.23
		Base		20.380942	1,997,719.51	17.200000	1,685,926.80	-311,792.71	0.23
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	15,953.000	30.539977	487,204.25	39.970000	637,641.41	150,437.16	0.09
		Base		30.539977	487,204.25	39.970000	637,641.41	150,437.16	0.09
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,329.000	62.961599	1,531,792.74	61.030000	1,484,798.87	-46,993.87	0.20
		Base		62.961599	1,531,792.74	61.030000	1,484,798.87	-46,993.87	0.20
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	49,594.000	34.035827	1,687,972.82	59.460000	2,948,859.24	1,260,886.42	0.40
		Base		34.035827	1,687,972.82	59.460000	2,948,859.24	1,260,886.42	0.40
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,767.000	26.268774	1,175,974.21	18.880000	845,200.96	-330,773.25	0.11
		Base		26.268774	1,175,974.21	18.880000	845,200.96	-330,773.25	0.11
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,892.000	57.525582	2,122,233.77	62.300000	2,298,371.60	176,137.83	0.31
		Base		57.525582	2,122,233.77	62.300000	2,298,371.60	176,137.83	0.31
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	38,591.000	49.009002	1,891,306.41	81.890000	3,160,216.99	1,268,910.58	0.42
		Base		49.009002	1,891,306.41	81.890000	3,160,216.99	1,268,910.58	0.42
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	33,140.000	62.879600	2,083,829.96	59.560000	1,973,818.40	-110,011.56	0.27
		Base		62.879600	2,083,829.96	59.560000	1,973,818.40	-110,011.56	0.27
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,274.000	32.643807	1,543,203.35	76.790000	3,630,170.46	2,086,967.11	0.49
		Base		32.643807	1,543,203.35	76.790000	3,630,170.46	2,086,967.11	0.49

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587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	50,071.000	12.446652	623,216.32	24.630000	1,233,248.73	610,032.41	0.17
		Base		12.446652	623,216.32	24.630000	1,233,248.73	610,032.41	0.17
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	18,296.000	43.363188	793,372.88	50.510000	924,130.96	130,758.08	0.12
		Base		43.363188	793,372.88	50.510000	924,130.96	130,758.08	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	18,924.000	37.546185	710,524.01	42.580000	805,783.92	95,259.91	0.11
		Base		37.546185	710,524.01	42.580000	805,783.92	95,259.91	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,919.000	104.986819	1,461,311.53	284.740000	3,963,296.06	2,501,984.53	0.53
		Base		104.986819	1,461,311.53	284.740000	3,963,296.06	2,501,984.53	0.53
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	37,876.000	63.506761	2,405,382.07	81.870000	3,100,908.12	695,526.05	0.42
		Base		63.506761	2,405,382.07	81.870000	3,100,908.12	695,526.05	0.42
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,068.000	21.045314	632,790.51	28.840000	867,161.12	234,370.61	0.12
		Base		21.045314	632,790.51	28.840000	867,161.12	234,370.61	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,462.000	30.386043	530,601.09	48.160000	840,969.92	310,368.83	0.11
		Base		30.386043	530,601.09	48.160000	840,969.92	310,368.83	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,562.000	70.306448	1,445,641.18	68.850000	1,415,693.70	-29,947.48	0.19
		Base		70.306448	1,445,641.18	68.850000	1,415,693.70	-29,947.48	0.19
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,239.000	38.984484	789,006.97	54.950000	1,112,133.05	323,126.08	0.15
		Base		38.984484	789,006.97	54.950000	1,112,133.05	323,126.08	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	79,352.000	17.064769	1,354,123.56	22.750000	1,805,258.00	451,134.44	0.24
		Base		17.064769	1,354,123.56	22.750000	1,805,258.00	451,134.44	0.24

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62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,919.000	775.356087	1,487,908.33	1,525.220000	2,926,897.18	1,438,988.85	0.39
		Base		775.356087	1,487,908.33	1,525.220000	2,926,897.18	1,438,988.85	0.39
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	42,494.000	44.713791	1,900,067.85	49.980000	2,123,850.12	223,782.27	0.29
		Base		44.713791	1,900,067.85	49.980000	2,123,850.12	223,782.27	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,154.000	23.958119	1,225,553.62	27.790000	1,421,569.66	196,016.04	0.19
		Base		23.958119	1,225,553.62	27.790000	1,421,569.66	196,016.04	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	67,553.000	29.244754	1,975,570.85	36.270000	2,450,147.31	474,576.46	0.33
		Base		29.244754	1,975,570.85	36.270000	2,450,147.31	474,576.46	0.33
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	50,620.000	38.624402	1,955,167.24	35.370000	1,790,429.40	-164,737.84	0.24
		Base		38.624402	1,955,167.24	35.370000	1,790,429.40	-164,737.84	0.24
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,336.000	23.977104	655,438.11	27.210000	743,812.56	88,374.45	0.10
		Base		23.977104	655,438.11	27.210000	743,812.56	88,374.45	0.10
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	223,273.000	15.985974	3,569,236.28	18.060000	4,032,310.38	463,074.10	0.54
		Base		15.985974	3,569,236.28	18.060000	4,032,310.38	463,074.10	0.54
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	63,647.000	10.265469	653,366.29	11.810000	751,671.07	98,304.78	0.10
		Base		10.265469	653,366.29	11.810000	751,671.07	98,304.78	0.10
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,245.000	154.571739	810,728.77	357.000000	1,872,465.00	1,061,736.23	0.25
		Base		154.571739	810,728.77	357.000000	1,872,465.00	1,061,736.23	0.25
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	28,734.000	42.043432	1,208,075.97	62.940000	1,808,517.96	600,441.99	0.24
		Base		42.043432	1,208,075.97	62.940000	1,808,517.96	600,441.99	0.24

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67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,858.000	31.699109	1,707,250.62	14.800000	797,098.40	-910,152.22	0.11
		Base		31.699109	1,707,250.62	14.800000	797,098.40	-910,152.22	0.11
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,342.000	20.079398	2,014,806.96	27.360000	2,745,357.12	730,550.16	0.37
		Base		20.079398	2,014,806.96	27.360000	2,745,357.12	730,550.16	0.37
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,167.000	27.352136	1,344,822.46	39.280000	1,931,279.76	586,457.30	0.26
		Base		27.352136	1,344,822.46	39.280000	1,931,279.76	586,457.30	0.26
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	247,896.000	5.408709	1,340,797.37	6.420000	1,591,492.32	250,694.95	0.21
		Base		5.408709	1,340,797.37	6.420000	1,591,492.32	250,694.95	0.21
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,774.000	45.496905	1,172,637.22	26.130000	673,474.62	-499,162.60	0.09
		Base		45.496905	1,172,637.22	26.130000	673,474.62	-499,162.60	0.09
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	35,147.000	29.881062	1,050,229.69	61.000000	2,143,967.00	1,093,737.31	0.29
		Base		29.881062	1,050,229.69	61.000000	2,143,967.00	1,093,737.31	0.29
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	121,354.000	14.574725	1,768,701.14	15.640000	1,897,976.56	129,275.42	0.26
		Base		14.574725	1,768,701.14	15.640000	1,897,976.56	129,275.42	0.26
680665205	OLIN CORP W/I COMMON STOCK USD1.0								
		Local	38,956.000	19.815695	771,940.22	16.810000	654,850.36	-117,089.86	0.09
		Base		19.815695	771,940.22	16.810000	654,850.36	-117,089.86	0.09
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	81,283.000	27.010797	2,195,518.61	35.150000	2,857,097.45	661,578.84	0.38
		Base		27.010797	2,195,518.61	35.150000	2,857,097.45	661,578.84	0.38
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,204.000	34.730156	910,069.00	45.330000	1,187,827.32	277,758.32	0.16
		Base		34.730156	910,069.00	45.330000	1,187,827.32	277,758.32	0.16

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68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,700.000	51.763472	1,537,375.12	71.870000	2,134,539.00	597,163.88	0.29
		Base		51.763472	1,537,375.12	71.870000	2,134,539.00	597,163.88	0.29
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	39,354.000	34.721767	1,366,440.40	36.330000	1,429,730.82	63,290.42	0.19
		Base		34.721767	1,366,440.40	36.330000	1,429,730.82	63,290.42	0.19
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	31,667.000	29.420321	931,653.30	31.940000	1,011,443.98	79,790.68	0.14
		Base		29.420321	931,653.30	31.940000	1,011,443.98	79,790.68	0.14
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	40,027.000	14.181619	567,647.65	28.050000	1,122,757.35	555,109.70	0.15
		Base		14.181619	567,647.65	28.050000	1,122,757.35	555,109.70	0.15
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,370.000	19.472650	1,117,145.91	31.740000	1,820,923.80	703,777.89	0.24
		Base		19.472650	1,117,145.91	31.740000	1,820,923.80	703,777.89	0.24
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	49,107.000	28.480538	1,398,593.77	60.160000	2,954,277.12	1,555,683.35	0.40
		Base		28.480538	1,398,593.77	60.160000	2,954,277.12	1,555,683.35	0.40
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	51,286.000	43.294988	2,220,426.76	42.810000	2,195,553.66	-24,873.10	0.30
		Base		43.294988	2,220,426.76	42.810000	2,195,553.66	-24,873.10	0.30
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,267.000	85.559049	1,049,552.85	193.410000	2,372,560.47	1,323,007.62	0.32
		Base		85.559049	1,049,552.85	193.410000	2,372,560.47	1,323,007.62	0.32
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	27,807.000	68.372972	1,901,247.22	61.920000	1,721,809.44	-179,437.78	0.23
		Base		68.372972	1,901,247.22	61.920000	1,721,809.44	-179,437.78	0.23
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	73,968.000	15.136768	1,119,636.45	13.140000	971,939.52	-147,696.93	0.13
		Base		15.136768	1,119,636.45	13.140000	971,939.52	-147,696.93	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	153,514.000	9.688832	1,487,371.39	9.290000	1,426,145.06	-61,226.33	0.19
		Base		9.688832	1,487,371.39	9.290000	1,426,145.06	-61,226.33	0.19
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	17,707.000	33.623820	595,376.98	50.850000	900,400.95	305,023.97	0.12
		Base		33.623820	595,376.98	50.850000	900,400.95	305,023.97	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,912.000	56.591114	1,749,344.51	119.870000	3,705,421.44	1,956,076.93	0.50
		Base		56.591114	1,749,344.51	119.870000	3,705,421.44	1,956,076.93	0.50
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	67,014.000	13.777391	923,278.07	10.480000	702,306.72	-220,971.35	0.09
		Base		13.777391	923,278.07	10.480000	702,306.72	-220,971.35	0.09
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	44,550.000	37.528376	1,671,889.15	29.340000	1,307,097.00	-364,792.15	0.18
		Base		37.528376	1,671,889.15	29.340000	1,307,097.00	-364,792.15	0.18
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	30,503.000	38.099094	1,162,136.67	59.100000	1,802,727.30	640,590.63	0.24
		Base		38.099094	1,162,136.67	59.100000	1,802,727.30	640,590.63	0.24
737630103	POTLATCH CORP REIT USD1.								
		Local	20,441.000	34.158426	698,232.38	28.790000	588,496.39	-109,735.99	0.08
		Base		34.158426	698,232.38	28.790000	588,496.39	-109,735.99	0.08
74164M108	PRIMERICA INC COMMON STOCK								
		Local	24,922.000	34.904683	869,894.50	45.070000	1,123,234.54	253,340.04	0.15
		Base		34.904683	869,894.50	45.070000	1,123,234.54	253,340.04	0.15
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	33,084.000	44.250568	1,463,985.80	49.110000	1,624,755.24	160,769.44	0.22
		Base		44.250568	1,463,985.80	49.110000	1,624,755.24	160,769.44	0.22
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	80,786.000	18.466744	1,491,854.35	12.530000	1,012,248.58	-479,605.77	0.14
		Base		18.466744	1,491,854.35	12.530000	1,012,248.58	-479,605.77	0.14

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748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	88,309.000	17.543606	1,549,258.31	19.410000	1,714,077.69	164,819.38	0.23
		Base		17.543606	1,549,258.31	19.410000	1,714,077.69	164,819.38	0.23
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,048.000	25.056675	1,679,999.97	41.890000	2,808,640.72	1,128,640.75	0.38
		Base		25.056675	1,679,999.97	41.890000	2,808,640.72	1,128,640.75	0.38
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	60,795.000	33.545834	2,039,418.96	24.680000	1,500,420.60	-538,998.36	0.20
		Base		33.545834	2,039,418.96	24.680000	1,500,420.60	-538,998.36	0.20
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	64,396.000	29.271724	1,884,981.95	49.630000	3,195,973.48	1,310,991.53	0.43
		Base		29.271724	1,884,981.95	49.630000	3,195,973.48	1,310,991.53	0.43
754907103	RAYONIER INC REIT NPV								
		Local	63,286.000	22.678634	1,435,240.01	22.070000	1,396,722.02	-38,517.99	0.19
		Base		22.678634	1,435,240.01	22.070000	1,396,722.02	-38,517.99	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,532.000	65.108539	1,467,025.60	56.450000	1,271,931.40	-195,094.20	0.17
		Base		65.108539	1,467,025.60	56.450000	1,271,931.40	-195,094.20	0.17
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	47,314.000	52.113556	2,465,700.77	62.150000	2,940,565.10	474,864.33	0.40
		Base		52.113556	2,465,700.77	62.150000	2,940,565.10	474,864.33	0.40
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	33,400.000	47.106904	1,573,370.59	90.590000	3,025,706.00	1,452,335.41	0.41
		Base		47.106904	1,573,370.59	90.590000	3,025,706.00	1,452,335.41	0.41
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	36,919.000	37.528030	1,385,497.35	54.010000	1,993,995.19	608,497.84	0.27
		Base		37.528030	1,385,497.35	54.010000	1,993,995.19	608,497.84	0.27
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	26,661.000	23.696015	631,759.45	24.250000	646,529.25	14,769.80	0.09
		Base		23.696015	631,759.45	24.250000	646,529.25	14,769.80	0.09

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761152107	RESMED INC COMMON STOCK USD.004								
		70,610.000	Local	30.436398	2,149,114.08	50.960000	3,598,285.60	1,449,171.52	0.48
			Base	30.436398	2,149,114.08	50.960000	3,598,285.60	1,449,171.52	0.48
775711104	ROLLINS INC COMMON STOCK USD1.								
		47,233.000	Local	11.677103	551,544.61	26.870000	1,269,150.71	717,606.10	0.17
			Base	11.677103	551,544.61	26.870000	1,269,150.71	717,606.10	0.17
779376102	ROVI CORP COMMON STOCK USD.001								
		43,676.000	Local	24.948591	1,089,654.67	10.490000	458,161.24	-631,493.43	0.06
			Base	24.948591	1,089,654.67	10.490000	458,161.24	-631,493.43	0.06
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		32,758.000	Local	76.030641	2,490,611.73	46.980000	1,538,970.84	-951,640.89	0.21
			Base	76.030641	2,490,611.73	46.980000	1,538,970.84	-951,640.89	0.21
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		70,021.000	Local	24.750026	1,733,021.59	48.230000	3,377,112.83	1,644,091.24	0.45
			Base	24.750026	1,733,021.59	48.230000	3,377,112.83	1,644,091.24	0.45
78442P106	SLM CORP COMMON STOCK USD.2								
		214,007.000	Local	9.502556	2,033,613.56	7.400000	1,583,651.80	-449,961.76	0.21
			Base	9.502556	2,033,613.56	7.400000	1,583,651.80	-449,961.76	0.21
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		34,144.000	Local	59.103518	2,018,030.51	32.040000	1,093,973.76	-924,056.75	0.15
			Base	59.103518	2,018,030.51	32.040000	1,093,973.76	-924,056.75	0.15
784635104	SPX CORP COMMON STOCK USD.01								
		20,631.000	Local	16.316233	336,620.20	11.920000	245,921.52	-90,698.68	0.03
			Base	16.316233	336,620.20	11.920000	245,921.52	-90,698.68	0.03
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		41,100.000	Local	270.967143	11,136,749.56	248.890000	10,229,379.00	-907,370.56	1.38
			Base	270.967143	11,136,749.56	248.890000	10,229,379.00	-907,370.56	1.38
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		20,631.000	Local	48.378863	998,104.33	34.430000	710,325.33	-287,779.00	0.10
			Base	48.378863	998,104.33	34.430000	710,325.33	-287,779.00	0.10

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78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,866.000	60.936998	1,576,196.39	115.540000	2,988,557.64	1,412,361.25	0.40
		Base		60.936998	1,576,196.39	115.540000	2,988,557.64	1,412,361.25	0.40
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,048.000	35.766017	752,803.13	40.210000	846,340.08	93,536.95	0.11
		Base		35.766017	752,803.13	40.210000	846,340.08	93,536.95	0.11
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,781.000	47.946896	1,092,278.23	60.820000	1,385,540.42	293,262.19	0.19
		Base		47.946896	1,092,278.23	60.820000	1,385,540.42	293,262.19	0.19
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,293.000	22.336162	2,664,547.81	16.200000	1,932,546.60	-732,001.21	0.26
		Base		22.336162	2,664,547.81	16.200000	1,932,546.60	-732,001.21	0.26
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	23,030.000	31.089932	716,001.14	61.300000	1,411,739.00	695,737.86	0.19
		Base		31.089932	716,001.14	61.300000	1,411,739.00	695,737.86	0.19
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	100,692.000	9.607135	967,361.63	27.100000	2,728,753.20	1,761,391.57	0.37
		Base		9.607135	967,361.63	27.100000	2,728,753.20	1,761,391.57	0.37
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,565.000	70.875981	1,811,944.46	137.560000	3,516,721.40	1,704,776.94	0.47
		Base		70.875981	1,811,944.46	137.560000	3,516,721.40	1,704,776.94	0.47
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,080.000	42.808106	859,586.76	41.540000	834,123.20	-25,463.56	0.11
		Base		42.808106	859,586.76	41.540000	834,123.20	-25,463.56	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,329.000	32.317193	656,976.21	52.040000	1,057,921.16	400,944.95	0.14
		Base		32.317193	656,976.21	52.040000	1,057,921.16	400,944.95	0.14
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	28,068.000	73.532559	2,063,911.87	93.340000	2,619,867.12	555,955.25	0.35
		Base		73.532559	2,063,911.87	93.340000	2,619,867.12	555,955.25	0.35

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830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	21,450.000	110.848782	2,377,706.37	134.080000	2,876,016.00	498,309.63	0.39
		Base		110.848782	2,377,706.37	134.080000	2,876,016.00	498,309.63	0.39
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	38,055.000	53.033214	2,018,178.97	65.190000	2,480,805.45	462,626.48	0.33
		Base		53.033214	2,018,178.97	65.190000	2,480,805.45	462,626.48	0.33
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	33,488.000	51.924787	1,738,857.26	39.240000	1,314,069.12	-424,788.14	0.18
		Base		51.924787	1,738,857.26	39.240000	1,314,069.12	-424,788.14	0.18
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	33,684.000	37.998310	1,279,935.09	54.000000	1,818,936.00	539,000.91	0.24
		Base		37.998310	1,279,935.09	54.000000	1,818,936.00	539,000.91	0.24
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	50,717.000	30.987702	1,571,603.28	37.740000	1,914,059.58	342,456.30	0.26
		Base		30.987702	1,571,603.28	37.740000	1,914,059.58	342,456.30	0.26
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	31,081.000	27.584360	857,349.49	31.980000	993,970.38	136,620.89	0.13
		Base		27.584360	857,349.49	31.980000	993,970.38	136,620.89	0.13
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	18,008.000	100.437433	1,808,677.29	94.300000	1,698,154.40	-110,522.89	0.23
		Base		100.437433	1,808,677.29	94.300000	1,698,154.40	-110,522.89	0.23
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	21,255.000	44.238351	940,286.14	114.200000	2,427,321.00	1,487,034.86	0.33
		Base		44.238351	940,286.14	114.200000	2,427,321.00	1,487,034.86	0.33
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	121,636.000	13.262218	1,613,163.15	17.180000	2,089,706.48	476,543.33	0.28
		Base		13.262218	1,613,163.15	17.180000	2,089,706.48	476,543.33	0.28
859152100	STERIS CORP COMMON STOCK NPV								
		Local	30,068.000	35.865111	1,078,392.15	64.970000	1,953,517.96	875,125.81	0.26
		Base		35.865111	1,078,392.15	64.970000	1,953,517.96	875,125.81	0.26

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860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,890.000	48.503582	1,692,289.96	42.100000	1,468,869.00	-223,420.96	0.20
		Base		48.503582	1,692,289.96	42.100000	1,468,869.00	-223,420.96	0.20
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	158,314.000	9.475207	1,500,057.98	7.180000	1,136,694.52	-363,363.46	0.15
		Base		9.475207	1,500,057.98	7.180000	1,136,694.52	-363,363.46	0.15
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,749.000	25.089955	1,900,538.98	12.630000	956,709.87	-943,829.11	0.13
		Base		25.089955	1,900,538.98	12.630000	956,709.87	-943,829.11	0.13
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	133,115.000	6.476146	862,072.23	7.180000	955,765.70	93,693.47	0.13
		Base		6.476146	862,072.23	7.180000	955,765.70	93,693.47	0.13
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,307.000	83.249397	1,524,046.72	82.460000	1,509,595.22	-14,451.50	0.20
		Base		83.249397	1,524,046.72	82.460000	1,509,595.22	-14,451.50	0.20
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	78,363.000	25.485465	1,997,117.52	46.180000	3,618,803.34	1,621,685.82	0.49
		Base		25.485465	1,997,117.52	46.180000	3,618,803.34	1,621,685.82	0.49
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	66,327.000	19.625623	1,301,708.70	29.600000	1,963,279.20	661,570.50	0.26
		Base		19.625623	1,301,708.70	29.600000	1,963,279.20	661,570.50	0.26
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	84,973.000	15.871717	1,348,667.38	15.160000	1,288,190.68	-60,476.70	0.17
		Base		15.871717	1,348,667.38	15.160000	1,288,190.68	-60,476.70	0.17
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,147.000	14.592937	1,067,429.55	13.090000	957,494.23	-109,935.32	0.13
		Base		14.592937	1,067,429.55	13.090000	957,494.23	-109,935.32	0.13
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,288.000	19.540916	630,937.09	10.100000	326,108.80	-304,828.29	0.04
		Base		19.540916	630,937.09	10.100000	326,108.80	-304,828.29	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,161.000	33.935350	1,634,360.39	32.970000	1,587,868.17	-46,492.22	0.21
		Base		33.935350	1,634,360.39	32.970000	1,587,868.17	-46,492.22	0.21
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,582.000	57.610424	1,761,841.99	69.080000	2,112,604.56	350,762.57	0.28
		Base		57.610424	1,761,841.99	69.080000	2,112,604.56	350,762.57	0.28
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,750.000	40.724993	722,868.63	68.500000	1,215,875.00	493,006.37	0.16
		Base		40.724993	722,868.63	68.500000	1,215,875.00	493,006.37	0.16
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,784.000	100.212479	1,782,178.72	90.300000	1,605,895.20	-176,283.52	0.22
		Base		100.212479	1,782,178.72	90.300000	1,605,895.20	-176,283.52	0.22
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	20,902.000	61.276634	1,280,804.21	124.210000	2,596,237.42	1,315,433.21	0.35
		Base		61.276634	1,280,804.21	124.210000	2,596,237.42	1,315,433.21	0.35
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,370.000	34.066476	1,613,728.99	24.960000	1,182,355.20	-431,373.79	0.16
		Base		34.066476	1,613,728.99	24.960000	1,182,355.20	-431,373.79	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	31,101.000	49.087343	1,526,665.47	71.430000	2,221,544.43	694,878.96	0.30
		Base		49.087343	1,526,665.47	71.430000	2,221,544.43	694,878.96	0.30
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	105,945.000	20.218099	2,142,006.52	18.010000	1,908,069.45	-233,937.07	0.26
		Base		20.218099	2,142,006.52	18.010000	1,908,069.45	-233,937.07	0.26
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	54,521.000	23.757629	1,295,289.67	17.940000	978,106.74	-317,182.93	0.13
		Base		23.757629	1,295,289.67	17.940000	978,106.74	-317,182.93	0.13
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	22,906.000	31.511120	721,793.72	51.800000	1,186,530.80	464,737.08	0.16
		Base		31.511120	721,793.72	51.800000	1,186,530.80	464,737.08	0.16

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Base Currency: USD - US DOLLAR

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885175307	THORATEC CORP COMMON STOCK NPV								
		Local	27,537.000	41.322172	1,137,888.64	63.260000	1,741,990.62	604,101.98	0.23
		Base		41.322172	1,137,888.64	63.260000	1,741,990.62	604,101.98	0.23
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,465.000	43.760991	2,339,681.38	11.550000	617,520.75	-1,722,160.63	0.08
		Base		43.760991	2,339,681.38	11.550000	617,520.75	-1,722,160.63	0.08
887228104	TIME INC COMMON STOCK USD.01								
		Local	55,144.000	22.925601	1,264,209.34	19.050000	1,050,493.20	-213,716.14	0.14
		Base		22.925601	1,264,209.34	19.050000	1,050,493.20	-213,716.14	0.14
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	36,958.000	25.249358	933,165.78	27.490000	1,015,975.42	82,809.64	0.14
		Base		25.249358	933,165.78	27.490000	1,015,975.42	82,809.64	0.14
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	81,480.000	27.563831	2,245,900.99	34.240000	2,789,875.20	543,974.21	0.38
		Base		27.563831	2,245,900.99	34.240000	2,789,875.20	543,974.21	0.38
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,981.000	22.146848	198,900.84	31.290000	281,015.49	82,114.65	0.04
		Base		22.146848	198,900.84	31.290000	281,015.49	82,114.65	0.04
891092108	TORO CO COMMON STOCK USD1.								
		Local	36.000	70.637500	2,542.95	70.637500	2,542.95	0.00	0.00
		Base		70.637500	2,542.95	70.637500	2,542.95	0.00	0.00
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	34,817.000	64.242912	2,236,745.45	117.380000	4,086,819.46	1,850,074.01	0.55
		Base		64.242912	2,236,745.45	117.380000	4,086,819.46	1,850,074.01	0.55
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	21,640.000	83.191616	1,800,266.57	77.790000	1,683,375.60	-116,890.97	0.23
		Base		83.191616	1,800,266.57	77.790000	1,683,375.60	-116,890.97	0.23
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		Local	129,168.000	19.684761	2,542,641.24	16.420000	2,120,938.56	-421,702.68	0.29
		Base		19.684761	2,542,641.24	16.420000	2,120,938.56	-421,702.68	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	77,614.000	12.842153	996,730.90	22.670000	1,759,509.38	762,778.48	0.24
		Base		12.842153	996,730.90	22.670000	1,759,509.38	762,778.48	0.24
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,777.000	53.133481	1,316,488.25	42.080000	1,042,616.16	-273,872.09	0.14
		Base		53.133481	1,316,488.25	42.080000	1,042,616.16	-273,872.09	0.14
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		Local	33,948.000	21.698133	736,608.23	23.170000	786,575.16	49,966.93	0.11
		Base		21.698133	736,608.23	23.170000	786,575.16	49,966.93	0.11
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,067.000	36.668313	919,164.60	49.490000	1,240,565.83	321,401.23	0.17
		Base		36.668313	919,164.60	49.490000	1,240,565.83	321,401.23	0.17
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,016.000	111.861774	1,903,439.94	149.310000	2,540,658.96	637,219.02	0.34
		Base		111.861774	1,903,439.94	149.310000	2,540,658.96	637,219.02	0.34
902653104	UDR INC REIT USD.01								
		Local	131,657.000	20.624158	2,715,314.74	34.480000	4,539,533.36	1,824,218.62	0.61
		Base		20.624158	2,715,314.74	34.480000	4,539,533.36	1,824,218.62	0.61
902681105	UGI CORP COMMON STOCK NPV								
		Local	86,821.000	19.174196	1,664,722.89	34.820000	3,023,107.22	1,358,384.33	0.41
		Base		19.174196	1,664,722.89	34.820000	3,023,107.22	1,358,384.33	0.41
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,365.000	146.132695	2,099,196.17	179.010000	2,571,478.65	472,282.48	0.35
		Base		146.132695	2,099,196.17	179.010000	2,571,478.65	472,282.48	0.35
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		Local	110,728.000	18.057656	1,999,488.16	16.300000	1,804,866.40	-194,621.76	0.24
		Base		18.057656	1,999,488.16	16.300000	1,804,866.40	-194,621.76	0.24
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,170.000	57.532855	1,448,101.97	48.510000	1,220,996.70	-227,105.27	0.16
		Base		57.532855	1,448,101.97	48.510000	1,220,996.70	-227,105.27	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		Local	73,490.000	31.452272	2,311,427.47	10.420000	765,765.80	-1,545,661.67	0.10
		Base		31.452272	2,311,427.47	10.420000	765,765.80	-1,545,661.67	0.10
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,884.000	58.381448	1,336,001.06	131.240000	3,003,296.16	1,667,295.10	0.40
		Base		58.381448	1,336,001.06	131.240000	3,003,296.16	1,667,295.10	0.40
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,399.000	23.794441	1,104,038.28	21.590000	1,001,754.41	-102,283.87	0.13
		Base		23.794441	1,104,038.28	21.590000	1,001,754.41	-102,283.87	0.13
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,780.000	27.917760	1,138,486.24	52.650000	2,147,067.00	1,008,580.76	0.29
		Base		27.917760	1,138,486.24	52.650000	2,147,067.00	1,008,580.76	0.29
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	116,943.000	11.314288	1,323,126.74	9.840000	1,150,719.12	-172,407.62	0.15
		Base		11.314288	1,323,126.74	9.840000	1,150,719.12	-172,407.62	0.15
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	11,683.000	94.355839	1,102,359.27	94.890000	1,108,599.87	6,240.60	0.15
		Base		94.355839	1,102,359.27	94.890000	1,108,599.87	6,240.60	0.15
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	37,149.000	31.217387	1,159,694.72	71.880000	2,670,270.12	1,510,575.40	0.36
		Base		31.217387	1,159,694.72	71.880000	2,670,270.12	1,510,575.40	0.36
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	41,539.000	26.588765	1,104,470.73	42.010000	1,745,053.39	640,582.66	0.23
		Base		26.588765	1,104,470.73	42.010000	1,745,053.39	640,582.66	0.23
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	57,433.000	35.475656	2,037,473.37	27.730000	1,592,617.09	-444,856.28	0.21
		Base		35.475656	2,037,473.37	27.730000	1,592,617.09	-444,856.28	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,060.000	8.799698	598,907.44	9.690000	659,501.40	60,593.96	0.09
		Base		8.799698	598,907.44	9.690000	659,501.40	60,593.96	0.09

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928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	31,753.000	21.614002	686,309.41	44.430000	1,410,785.79	724,476.38	0.19
		Base		21.614002	686,309.41	44.430000	1,410,785.79	724,476.38	0.19
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	24,989.000	36.724497	917,708.46	57.670000	1,441,115.63	523,407.17	0.19
		Base		36.724497	917,708.46	57.670000	1,441,115.63	523,407.17	0.19
92939N102	WP GLIMCHER INC REIT USD.0001								
		Local	93,115.000	19.348491	1,801,634.73	11.660000	1,085,720.90	-715,913.83	0.15
		Base		19.348491	1,801,634.73	11.660000	1,085,720.90	-715,913.83	0.15
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	48,579.000	30.923924	1,502,253.32	88.050000	4,277,380.95	2,775,127.63	0.58
		Base		30.923924	1,502,253.32	88.050000	4,277,380.95	2,775,127.63	0.58
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	42,080.000	28.395040	1,194,863.29	34.770000	1,463,121.60	268,258.31	0.20
		Base		28.395040	1,194,863.29	34.770000	1,463,121.60	268,258.31	0.20
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	47,227.000	17.072262	806,271.71	22.750000	1,074,414.25	268,142.54	0.14
		Base		17.072262	806,271.71	22.750000	1,074,414.25	268,142.54	0.14
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	62,015.000	25.235251	1,564,964.10	48.580000	3,012,688.70	1,447,724.60	0.40
		Base		25.235251	1,564,964.10	48.580000	3,012,688.70	1,447,724.60	0.40
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,915.000	65.797648	849,776.63	118.480000	1,530,169.20	680,392.57	0.21
		Base		65.797648	849,776.63	118.480000	1,530,169.20	680,392.57	0.21
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,191.000	21.496795	992,958.48	35.630000	1,645,785.33	652,826.85	0.22
		Base		21.496795	992,958.48	35.630000	1,645,785.33	652,826.85	0.22
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,297.000	23.350286	1,337,901.31	33.110000	1,897,103.67	559,202.36	0.26
		Base		23.350286	1,337,901.31	33.110000	1,897,103.67	559,202.36	0.26

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94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,146.000	35.406510	784,112.58	86.180000	1,908,542.28	1,124,429.70	0.26
		Base		35.406510	784,112.58	86.180000	1,908,542.28	1,124,429.70	0.26
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	116,693.000	4.972178	580,218.38	8.650000	1,009,394.45	429,176.07	0.14
		Base		4.972178	580,218.38	8.650000	1,009,394.45	429,176.07	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,398.000	22.905418	513,035.56	25.100000	562,189.80	49,154.24	0.08
		Base		22.905418	513,035.56	25.100000	562,189.80	49,154.24	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,183.000	60.282682	2,181,208.28	54.120000	1,958,223.96	-222,984.32	0.26
		Base		60.282682	2,181,208.28	54.120000	1,958,223.96	-222,984.32	0.26
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	70,980.000	26.136720	1,855,184.38	38.440000	2,728,471.20	873,286.82	0.37
		Base		26.136720	1,855,184.38	38.440000	2,728,471.20	873,286.82	0.37
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	35,543.000	42.667524	1,516,531.79	44.120000	1,568,157.16	51,625.37	0.21
		Base		42.667524	1,516,531.79	44.120000	1,568,157.16	51,625.37	0.21
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,423.000	70.161418	1,362,745.22	86.840000	1,686,693.32	323,948.10	0.23
		Base		70.161418	1,362,745.22	86.840000	1,686,693.32	323,948.10	0.23
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,319.000	20.611867	1,820,419.44	40.150000	3,546,007.85	1,725,588.41	0.48
		Base		20.611867	1,820,419.44	40.150000	3,546,007.85	1,725,588.41	0.48
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	24,813.000	42.772649	1,061,317.74	50.030000	1,241,394.39	180,076.65	0.17
		Base		42.772649	1,061,317.74	50.030000	1,241,394.39	180,076.65	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	42,326.000	30.591599	1,294,820.04	76.350000	3,231,590.10	1,936,770.06	0.43
		Base		30.591599	1,294,820.04	76.350000	3,231,590.10	1,936,770.06	0.43

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97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,572.000	22.209572	1,278,649.47	16.130000	928,636.36	-350,013.11	0.12
		Base		22.209572	1,278,649.47	16.130000	928,636.36	-350,013.11	0.12
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	28,755.000	30.441953	875,358.35	40.700000	1,170,328.50	294,970.15	0.16
		Base		30.441953	875,358.35	40.700000	1,170,328.50	294,970.15	0.16
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	36,069.000	41.295203	1,489,476.69	35.800000	1,291,270.20	-198,206.49	0.17
		Base		41.295203	1,489,476.69	35.800000	1,291,270.20	-198,206.49	0.17
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	23,643.000	16.599884	392,471.05	26.480000	626,066.64	233,595.59	0.08
		Base		16.599884	392,471.05	26.480000	626,066.64	233,595.59	0.08
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	117,538.000	16.297281	1,915,549.79	6.620000	778,101.56	-1,137,448.23	0.10
		Base		16.297281	1,915,549.79	6.620000	778,101.56	-1,137,448.23	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,167.000	36.500290	955,103.10	76.550000	2,003,083.85	1,047,980.75	0.27
		Base		36.500290	955,103.10	76.550000	2,003,083.85	1,047,980.75	0.27
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,541.000	31.371936	958,130.30	46.470000	1,419,240.27	461,109.97	0.19
		Base		31.371936	958,130.30	46.470000	1,419,240.27	461,109.97	0.19
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	30,444.000	69.422309	2,113,492.76	61.030000	1,857,997.32	-255,495.44	0.25
		Base		69.422309	2,113,492.76	61.030000	1,857,997.32	-255,495.44	0.25
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	22,205.000	87.751941	1,948,531.84	173.340000	3,849,014.70	1,900,482.86	0.52
		Base		87.751941	1,948,531.84	173.340000	3,849,014.70	1,900,482.86	0.52
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	146,648.000	13.362485	1,959,581.67	9.450000	1,385,823.60	-573,758.07	0.19
		Base		13.362485	1,959,581.67	9.450000	1,385,823.60	-573,758.07	0.19

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	121,591.000	12.743242	1,549,463.53	10.910000	1,326,557.81	-222,905.72	0.18
		Base		12.743242	1,549,463.53	10.910000	1,326,557.81	-222,905.72	0.18
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	23,087.000	93.554323	2,159,888.65	106.320000	2,454,609.84	294,721.19	0.33
		Base		93.554323	2,159,888.65	106.320000	2,454,609.84	294,721.19	0.33
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,710.000	29.170035	1,829,252.92	16.150000	1,012,766.50	-816,486.42	0.14
		Base		29.170035	1,829,252.92	16.150000	1,012,766.50	-816,486.42	0.14
US DOLLAR Total									
		Local	20,649,744.000		575,538,683.10		739,350,139.92	163,811,456.82	99.39
		Base			575,538,683.10		739,350,139.92	163,811,456.82	99.39
EQUITY Total									
		Base	20,649,744.000		575,538,683.10		739,350,139.92	163,811,456.82	99.39

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Holdings

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		25,183,208.880	Base	580,072,147.98		743,883,604.80	163,811,456.82	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.125487	31 Dec 2099		
		Local	1,019,132.440	100.000000	1,019,132.44	100.000000	1,019,132.44	0.00	0.21
		Base		100.000000	1,019,132.44	100.000000	1,019,132.44	0.00	0.21
US DOLLAR Total									
		Local	1,019,132.440		1,019,132.44		1,019,132.44	0.00	0.21
		Base			1,019,132.44		1,019,132.44	0.00	0.21
CASH EQUIVALENT Total									
		Base	1,019,132.440		1,019,132.44		1,019,132.44	0.00	0.21
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,222.000	10.993018	332,231.00	19.380000	585,702.36	253,471.36	0.12
		Base		10.993018	332,231.00	19.380000	585,702.36	253,471.36	0.12
000361105	AAR CORP COMMON STOCK USD1.								
		Local	24,702.000	24.285533	599,901.23	18.970000	468,596.94	-131,304.29	0.10
		Base		24.285533	599,901.23	18.970000	468,596.94	-131,304.29	0.10
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,741.000	23.823343	994,410.14	27.310000	1,139,946.71	145,536.57	0.24
		Base		23.823343	994,410.14	27.310000	1,139,946.71	145,536.57	0.24
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	132,139.000	6.987668	923,343.41	2.410000	318,454.99	-604,888.42	0.07
		Base		6.987668	923,343.41	2.410000	318,454.99	-604,888.42	0.07
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	35,407.000	10.127028	358,567.68	30.010000	1,062,564.07	703,996.39	0.22
		Base		10.127028	358,567.68	30.010000	1,062,564.07	703,996.39	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,616.000	66.652723	374,321.69	39.510000	221,888.16	-152,433.53	0.05
		Base		66.652723	374,321.69	39.510000	221,888.16	-152,433.53	0.05
002474104	AZZ INC COMMON STOCK USD1.								
		Local	19,149.000	27.916070	534,564.83	48.690000	932,364.81	397,799.98	0.20
		Base		27.916070	534,564.83	48.690000	932,364.81	397,799.98	0.20
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	15,867.000	31.623815	501,775.08	43.990000	697,989.33	196,214.25	0.15
		Base		31.623815	501,775.08	43.990000	697,989.33	196,214.25	0.15
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	28,747.000	22.473558	646,047.36	92.760000	2,666,571.72	2,020,524.36	0.56
		Base		22.473558	646,047.36	92.760000	2,666,571.72	2,020,524.36	0.56
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	51,143.000	24.586209	1,257,412.49	30.070000	1,537,870.01	280,457.52	0.32
		Base		24.586209	1,257,412.49	30.070000	1,537,870.01	280,457.52	0.32
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,634.000	20.530733	444,161.87	27.450000	593,853.30	149,691.43	0.12
		Base		20.530733	444,161.87	27.450000	593,853.30	149,691.43	0.12
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	31,837.000	28.648493	912,082.06	26.510000	843,998.87	-68,083.19	0.18
		Base		28.648493	912,082.06	26.510000	843,998.87	-68,083.19	0.18
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	44,195.000	26.050797	1,151,314.97	18.390000	812,746.05	-338,568.92	0.17
		Base		26.050797	1,151,314.97	18.390000	812,746.05	-338,568.92	0.17
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,099.000	21.073514	781,806.30	14.600000	541,645.40	-240,160.90	0.11
		Base		21.073514	781,806.30	14.600000	541,645.40	-240,160.90	0.11
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,927.000	20.014751	538,937.19	16.480000	443,756.96	-95,180.23	0.09
		Base		20.014751	538,937.19	16.480000	443,756.96	-95,180.23	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	46,886.000	8.589596	402,731.82	16.180000	758,615.48	355,883.66	0.16
		Base		8.589596	402,731.82	16.180000	758,615.48	355,883.66	0.16
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,479.000	15.650453	477,010.15	26.300000	801,597.70	324,587.55	0.17
		Base		15.650453	477,010.15	26.300000	801,597.70	324,587.55	0.17
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,391.000	28.859860	444,182.10	20.040000	308,435.64	-135,746.46	0.06
		Base		28.859860	444,182.10	20.040000	308,435.64	-135,746.46	0.06
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	59,309.000	6.433584	381,569.42	8.540000	506,498.86	124,929.44	0.11
		Base		6.433584	381,569.42	8.540000	506,498.86	124,929.44	0.11
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,241.000	8.403355	94,462.11	11.120000	124,999.92	30,537.81	0.03
		Base		8.403355	94,462.11	11.120000	124,999.92	30,537.81	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	12,824.000	30.012337	384,878.21	29.850000	382,796.40	-2,081.81	0.08
		Base		30.012337	384,878.21	29.850000	382,796.40	-2,081.81	0.08
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	26,569.000	29.441690	782,236.26	34.090000	905,737.21	123,500.95	0.19
		Base		29.441690	782,236.26	34.090000	905,737.21	123,500.95	0.19
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	21,400.000	26.180165	560,255.54	28.610000	612,254.00	51,998.46	0.13
		Base		26.180165	560,255.54	28.610000	612,254.00	51,998.46	0.13
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	20,020.000	17.537984	351,110.44	17.420000	348,748.40	-2,362.04	0.07
		Base		17.537984	351,110.44	17.420000	348,748.40	-2,362.04	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,842.000	64.470576	634,519.41	216.250000	2,128,332.50	1,493,813.09	0.45
		Base		64.470576	634,519.41	216.250000	2,128,332.50	1,493,813.09	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018522300	ALLETE INC COMMON STOCK NPV								
		Local	33,840.000	43.908985	1,485,880.06	50.490000	1,708,581.60	222,701.54	0.36
		Base		43.908985	1,485,880.06	50.490000	1,708,581.60	222,701.54	0.36
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,129.000	27.266575	167,116.84	40.050000	245,466.45	78,349.61	0.05
		Base		27.266575	167,116.84	40.050000	245,466.45	78,349.61	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,013.000	22.441231	471,557.58	37.970000	797,863.61	326,306.03	0.17
		Base		22.441231	471,557.58	37.970000	797,863.61	326,306.03	0.17
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	29,031.000	32.876473	954,436.90	40.860000	1,186,206.66	231,769.76	0.25
		Base		32.876473	954,436.90	40.860000	1,186,206.66	231,769.76	0.25
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.								
		Local	60,452.000	26.081070	1,576,652.83	23.310000	1,409,136.12	-167,516.71	0.30
		Base		26.081070	1,576,652.83	23.310000	1,409,136.12	-167,516.71	0.30
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,316.000	38.696890	476,590.90	23.450000	288,810.20	-187,780.70	0.06
		Base		38.696890	476,590.90	23.450000	288,810.20	-187,780.70	0.06
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,309.000	72.819783	386,600.23	35.560000	188,788.04	-197,812.19	0.04
		Base		72.819783	386,600.23	35.560000	188,788.04	-197,812.19	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	27,672.000	20.743652	574,018.34	41.400000	1,145,620.80	571,602.46	0.24
		Base		20.743652	574,018.34	41.400000	1,145,620.80	571,602.46	0.24
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,094.000	14.321546	273,455.60	11.560000	220,726.64	-52,728.96	0.05
		Base		14.321546	273,455.60	11.560000	220,726.64	-52,728.96	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	10,146.000	40.113559	406,992.17	64.870000	658,171.02	251,178.85	0.14
		Base		40.113559	406,992.17	64.870000	658,171.02	251,178.85	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,126.000	26.159369	369,527.25	49.730000	702,485.98	332,958.73	0.15
		Base		26.159369	369,527.25	49.730000	702,485.98	332,958.73	0.15
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	35,997.000	37.674118	1,356,155.23	77.710000	2,797,326.87	1,441,171.64	0.59
		Base		37.674118	1,356,155.23	77.710000	2,797,326.87	1,441,171.64	0.59
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,245.000	60.049805	555,160.45	82.040000	758,459.80	203,299.35	0.16
		Base		60.049805	555,160.45	82.040000	758,459.80	203,299.35	0.16
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	19,557.000	32.729039	640,081.82	34.060000	666,111.42	26,029.60	0.14
		Base		32.729039	640,081.82	34.060000	666,111.42	26,029.60	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	19,564.000	16.978771	332,172.67	13.190000	258,049.16	-74,123.51	0.05
		Base		16.978771	332,172.67	13.190000	258,049.16	-74,123.51	0.05
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,873.000	35.427495	385,203.15	31.830000	346,087.59	-39,115.56	0.07
		Base		35.427495	385,203.15	31.830000	346,087.59	-39,115.56	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	21,067.000	67.156893	1,414,794.27	57.780000	1,217,251.26	-197,543.01	0.25
		Base		67.156893	1,414,794.27	57.780000	1,217,251.26	-197,543.01	0.25
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	21,722.000	18.328512	398,131.94	44.650000	969,887.30	571,755.36	0.20
		Base		18.328512	398,131.94	44.650000	969,887.30	571,755.36	0.20
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		Local	29,483.000	35.788724	1,055,158.95	38.150000	1,124,776.45	69,617.50	0.24
		Base		35.788724	1,055,158.95	38.150000	1,124,776.45	69,617.50	0.24
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		Local	27,426.000	22.851871	626,735.41	1.870000	51,286.62	-575,448.79	0.01
		Base		22.851871	626,735.41	1.870000	51,286.62	-575,448.79	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,120.000	23.536335	426,478.39	25.770000	466,952.40	40,474.01	0.10
		Base		23.536335	426,478.39	25.770000	466,952.40	40,474.01	0.10
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	9,648.000	23.963828	231,203.01	22.180000	213,992.64	-17,210.37	0.04
		Base		23.963828	231,203.01	22.180000	213,992.64	-17,210.37	0.04
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,004.000	35.957736	503,552.13	33.510000	469,274.04	-34,278.09	0.10
		Base		35.957736	503,552.13	33.510000	469,274.04	-34,278.09	0.10
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	67,403.000	12.522299	844,040.55	16.100000	1,085,188.30	241,147.75	0.23
		Base		12.522299	844,040.55	16.100000	1,085,188.30	241,147.75	0.23
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	7,985.000	44.400860	354,540.87	73.930000	590,331.05	235,790.18	0.12
		Base		44.400860	354,540.87	73.930000	590,331.05	235,790.18	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,616.000	45.931650	855,063.59	34.560000	643,368.96	-211,694.63	0.13
		Base		45.931650	855,063.59	34.560000	643,368.96	-211,694.63	0.13
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	46,288.000	26.488017	1,226,077.34	33.250000	1,539,076.00	312,998.66	0.32
		Base		26.488017	1,226,077.34	33.250000	1,539,076.00	312,998.66	0.32
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	43,079.000	23.068399	993,763.56	36.450000	1,570,229.55	576,465.99	0.33
		Base		23.068399	993,763.56	36.450000	1,570,229.55	576,465.99	0.33
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	10,575.000	75.115505	794,346.47	128.830000	1,362,377.25	568,030.78	0.29
		Base		75.115505	794,346.47	128.830000	1,362,377.25	568,030.78	0.29
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	10,784.000	39.708782	428,219.51	58.060000	626,119.04	197,899.53	0.13
		Base		39.708782	428,219.51	58.060000	626,119.04	197,899.53	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,383.000	42.233512	987,546.20	60.770000	1,420,984.91	433,438.71	0.30
		Base		42.233512	987,546.20	60.770000	1,420,984.91	433,438.71	0.30
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	31,738.000	4.323993	137,234.90	7.680000	243,747.84	106,512.94	0.05
		Base		4.323993	137,234.90	7.680000	243,747.84	106,512.94	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	14,174.000	32.344642	458,452.96	47.770000	677,091.98	218,639.02	0.14
		Base		32.344642	458,452.96	47.770000	677,091.98	218,639.02	0.14
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	45,859.000	12.045455	552,392.53	12.110000	555,352.49	2,959.96	0.12
		Base		12.045455	552,392.53	12.110000	555,352.49	2,959.96	0.12
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		Local	28,983.000	11.836076	343,044.99	12.710000	368,373.93	25,328.94	0.08
		Base		11.836076	343,044.99	12.710000	368,373.93	25,328.94	0.08
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	38,201.000	26.847851	1,025,614.74	36.050000	1,377,146.05	351,531.31	0.29
		Base		26.847851	1,025,614.74	36.050000	1,377,146.05	351,531.31	0.29
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	37,116.000	20.258337	751,908.44	3.300000	122,482.80	-629,425.64	0.03
		Base		20.258337	751,908.44	3.300000	122,482.80	-629,425.64	0.03
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	29,140.000	19.686458	573,663.39	3.300000	96,162.00	-477,501.39	0.02
		Base		19.686458	573,663.39	3.300000	96,162.00	-477,501.39	0.02
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	59,110.000	10.224625	604,377.58	15.020000	887,832.20	283,454.62	0.19
		Base		10.224625	604,377.58	15.020000	887,832.20	283,454.62	0.19
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,575.000	19.765348	129,957.16	19.440000	127,818.00	-2,139.16	0.03
		Base		19.765348	129,957.16	19.440000	127,818.00	-2,139.16	0.03

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08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,000.000	17.052641	648,000.36	21.760000	826,880.00	178,879.64	0.17
		Base		17.052641	648,000.36	21.760000	826,880.00	178,879.64	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,849.000	10.154055	140,623.51	10.380000	143,752.62	3,129.11	0.03
		Base		10.154055	140,623.51	10.380000	143,752.62	3,129.11	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	783.000	385.427088	301,789.41	365.740000	286,374.42	-15,414.99	0.06
		Base		385.427088	301,789.41	365.740000	286,374.42	-15,414.99	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	15,598.000	44.776357	698,421.61	43.030000	671,181.94	-27,239.67	0.14
		Base		44.776357	698,421.61	43.030000	671,181.94	-27,239.67	0.14
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,425.000	28.287723	323,187.23	14.740000	168,404.50	-154,782.73	0.04
		Base		28.287723	323,187.23	14.740000	168,404.50	-154,782.73	0.04
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	34,830.000	30.078969	1,047,650.49	56.120000	1,954,659.60	907,009.11	0.41
		Base		30.078969	1,047,650.49	56.120000	1,954,659.60	907,009.11	0.41
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,437.000	11.258228	342,666.69	13.770000	419,117.49	76,450.80	0.09
		Base		11.258228	342,666.69	13.770000	419,117.49	76,450.80	0.09
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,553.000	41.722929	356,856.21	33.540000	286,867.62	-69,988.59	0.06
		Base		41.722929	356,856.21	33.540000	286,867.62	-69,988.59	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,621.000	49.195557	817,679.36	43.350000	720,520.35	-97,159.01	0.15
		Base		49.195557	817,679.36	43.350000	720,520.35	-97,159.01	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,120.000	30.798529	896,853.17	25.220000	734,406.40	-162,446.77	0.15
		Base		30.798529	896,853.17	25.220000	734,406.40	-162,446.77	0.15

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097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	30,311.000	22.810696	691,415.00	4.070000	123,365.77	-568,049.23	0.03
		Base		22.810696	691,415.00	4.070000	123,365.77	-568,049.23	0.03
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	62,099.000	8.350214	518,539.92	11.700000	726,558.30	208,018.38	0.15
		Base		8.350214	518,539.92	11.700000	726,558.30	208,018.38	0.15
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,936.000	25.270816	731,236.32	25.010000	723,689.36	-7,546.96	0.15
		Base		25.270816	731,236.32	25.010000	723,689.36	-7,546.96	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	59,352.000	9.618399	570,871.21	16.300000	967,437.60	396,566.39	0.20
		Base		9.618399	570,871.21	16.300000	967,437.60	396,566.39	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	35,502.000	30.544265	1,084,382.49	19.660000	697,969.32	-386,413.17	0.15
		Base		30.544265	1,084,382.49	19.660000	697,969.32	-386,413.17	0.15
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	32,684.000	18.708771	611,477.48	19.310000	631,128.04	19,650.56	0.13
		Base		18.708771	611,477.48	19.310000	631,128.04	19,650.56	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	36,296.000	27.963222	1,014,953.12	27.010000	980,354.96	-34,598.16	0.21
		Base		27.963222	1,014,953.12	27.010000	980,354.96	-34,598.16	0.21
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	25,947.000	50.328244	1,305,866.96	26.160000	678,773.52	-627,093.44	0.14
		Base		50.328244	1,305,866.96	26.160000	678,773.52	-627,093.44	0.14
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	52,103.000	9.081677	473,182.60	10.140000	528,324.42	55,141.82	0.11
		Base		9.081677	473,182.60	10.140000	528,324.42	55,141.82	0.11
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,148.000	10.831546	543,180.39	11.710000	587,233.08	44,052.69	0.12
		Base		10.831546	543,180.39	11.710000	587,233.08	44,052.69	0.12

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118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,916.000	43.248934	904,594.70	36.970000	773,264.52	-131,330.18	0.16
		Base		43.248934	904,594.70	36.970000	773,264.52	-131,330.18	0.16
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,829.000	14.259691	154,418.19	8.550000	92,587.95	-61,830.24	0.02
		Base		14.259691	154,418.19	8.550000	92,587.95	-61,830.24	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,294.000	19.006939	461,754.57	30.800000	748,255.20	286,500.63	0.16
		Base		19.006939	461,754.57	30.800000	748,255.20	286,500.63	0.16
126501105	CTS CORP COMMON STOCK NPV								
		Local	24,394.000	11.367132	277,289.83	18.510000	451,532.94	174,243.11	0.09
		Base		11.367132	277,289.83	18.510000	451,532.94	174,243.11	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	73,483.000	12.672638	931,223.47	16.700000	1,227,166.10	295,942.63	0.26
		Base		12.672638	931,223.47	16.700000	1,227,166.10	295,942.63	0.26
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,158.000	43.916174	797,429.88	38.740000	703,440.92	-93,988.96	0.15
		Base		43.916174	797,429.88	38.740000	703,440.92	-93,988.96	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	17,977.000	62.686654	1,126,917.98	73.970000	1,329,758.69	202,840.71	0.28
		Base		62.686654	1,126,917.98	73.970000	1,329,758.69	202,840.71	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,053.000	21.720942	500,732.87	54.610000	1,258,924.33	758,191.46	0.26
		Base		21.720942	500,732.87	54.610000	1,258,924.33	758,191.46	0.26
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,814.000	13.178692	168,871.76	9.480000	121,476.72	-47,395.04	0.03
		Base		13.178692	168,871.76	9.480000	121,476.72	-47,395.04	0.03
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	26,947.000	15.124252	407,553.22	16.090000	433,577.23	26,024.01	0.09
		Base		15.124252	407,553.22	16.090000	433,577.23	26,024.01	0.09

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128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	10,979.000	28.478294	312,663.19	44.640000	490,102.56	177,439.37	0.10
		Base		28.478294	312,663.19	44.640000	490,102.56	177,439.37	0.10
129500104	CALERES INC COMMON STOCK USD.01								
		Local	32,502.000	14.543754	472,701.09	30.530000	992,286.06	519,584.97	0.21
		Base		14.543754	472,701.09	30.530000	992,286.06	519,584.97	0.21
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	38,911.000	16.372659	637,076.55	15.580000	606,233.38	-30,843.17	0.13
		Base		16.372659	637,076.55	15.580000	606,233.38	-30,843.17	0.13
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	58,392.000	6.902479	403,049.57	8.350000	487,573.20	84,523.63	0.10
		Base		6.902479	403,049.57	8.350000	487,573.20	84,523.63	0.10
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,312.000	10.499827	244,771.96	39.680000	925,020.16	680,248.20	0.19
		Base		10.499827	244,771.96	39.680000	925,020.16	680,248.20	0.19
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	26,548.000	18.697318	496,376.39	56.700000	1,505,271.60	1,008,895.21	0.32
		Base		18.697318	496,376.39	56.700000	1,505,271.60	1,008,895.21	0.32
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,159.000	44.397335	362,237.86	49.520000	404,033.68	41,795.82	0.08
		Base		44.397335	362,237.86	49.520000	404,033.68	41,795.82	0.08
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	71,202.000	12.368643	880,672.13	9.890000	704,187.78	-176,484.35	0.15
		Base		12.368643	880,672.13	9.890000	704,187.78	-176,484.35	0.15
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	14,539.000	38.275365	556,485.53	18.990000	276,095.61	-280,389.92	0.06
		Base		38.275365	556,485.53	18.990000	276,095.61	-280,389.92	0.06
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	23,933.000	17.314215	414,381.11	23.010000	550,698.33	136,317.22	0.12
		Base		17.314215	414,381.11	23.010000	550,698.33	136,317.22	0.12

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14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	33,349.000	26.094029	870,209.78	32.700000	1,090,512.30	220,302.52	0.23
		Base		26.094029	870,209.78	32.700000	1,090,512.30	220,302.52	0.23
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,487.000	6.070012	306,456.72	3.760000	189,831.12	-116,625.60	0.04
		Base		6.070012	306,456.72	3.760000	189,831.12	-116,625.60	0.04
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	43,088.000	12.100195	521,373.22	11.350000	489,048.80	-32,324.42	0.10
		Base		12.100195	521,373.22	11.350000	489,048.80	-32,324.42	0.10
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	35,908.000	33.619464	1,207,207.70	30.540000	1,096,630.32	-110,577.38	0.23
		Base		33.619464	1,207,207.70	30.540000	1,096,630.32	-110,577.38	0.23
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	19,756.000	22.261717	439,802.49	27.970000	552,575.32	112,772.83	0.12
		Base		22.261717	439,802.49	27.970000	552,575.32	112,772.83	0.12
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,555.000	27.791664	543,465.98	34.030000	665,456.65	121,990.67	0.14
		Base		27.791664	543,465.98	34.030000	665,456.65	121,990.67	0.14
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	55,582.000	5.366184	298,263.25	6.210000	345,164.22	46,900.97	0.07
		Base		5.366184	298,263.25	6.210000	345,164.22	46,900.97	0.07
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	20,192.000	21.685451	437,872.63	16.020000	323,475.84	-114,396.79	0.07
		Base		21.685451	437,872.63	16.020000	323,475.84	-114,396.79	0.07
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	24,277.000	9.087397	220,614.74	16.110000	391,102.47	170,487.73	0.08
		Base		9.087397	220,614.74	16.110000	391,102.47	170,487.73	0.08
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV								
		Local	23,280.000	21.608774	503,052.25	20.970000	488,181.60	-14,870.65	0.10
		Base		21.608774	503,052.25	20.970000	488,181.60	-14,870.65	0.10

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	36,806.000	13.930639	512,731.10	4.600000	169,307.60	-343,423.50	0.04
		Base		13.930639	512,731.10	4.600000	169,307.60	-343,423.50	0.04
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,265.000	25.420172	388,038.93	18.570000	283,471.05	-104,567.88	0.06
		Base		25.420172	388,038.93	18.570000	283,471.05	-104,567.88	0.06
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,697.000	35.032567	795,134.17	19.210000	436,009.37	-359,124.80	0.09
		Base		35.032567	795,134.17	19.210000	436,009.37	-359,124.80	0.09
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	31,328.000	15.265922	478,250.80	7.250000	227,128.00	-251,122.80	0.05
		Base		15.265922	478,250.80	7.250000	227,128.00	-251,122.80	0.05
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	12,572.000	70.777080	889,809.45	133.470000	1,677,984.84	788,175.39	0.35
		Base		70.777080	889,809.45	133.470000	1,677,984.84	788,175.39	0.35
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	44,333.000	30.751404	1,363,301.98	26.060000	1,155,317.98	-207,984.00	0.24
		Base		30.751404	1,363,301.98	26.060000	1,155,317.98	-207,984.00	0.24
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	15,095.000	49.311337	744,354.63	57.670000	870,528.65	126,174.02	0.18
		Base		49.311337	744,354.63	57.670000	870,528.65	126,174.02	0.18
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	52,907.000	4.432962	234,534.70	3.180000	168,244.26	-66,290.44	0.04
		Base		4.432962	234,534.70	3.180000	168,244.26	-66,290.44	0.04
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	155,935.000	3.349352	522,281.20	3.120000	486,517.20	-35,764.00	0.10
		Base		3.349352	522,281.20	3.120000	486,517.20	-35,764.00	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,241.000	42.950854	525,761.40	40.120000	491,108.92	-34,652.48	0.10
		Base		42.950854	525,761.40	40.120000	491,108.92	-34,652.48	0.10

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	47,182.000	19.529644	921,447.64	31.510000	1,486,704.82	565,257.18	0.31
		Base		19.529644	921,447.64	31.510000	1,486,704.82	565,257.18	0.31
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,382.000	34.983427	398,181.37	49.300000	561,132.60	162,951.23	0.12
		Base		34.983427	398,181.37	49.300000	561,132.60	162,951.23	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	14,160.000	40.043884	567,021.40	47.240000	668,918.40	101,897.00	0.14
		Base		40.043884	567,021.40	47.240000	668,918.40	101,897.00	0.14
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	45,351.000	17.624725	799,298.91	2.630000	119,273.13	-680,025.78	0.02
		Base		17.624725	799,298.91	2.630000	119,273.13	-680,025.78	0.02
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	18,454.000	50.132681	925,148.50	54.700000	1,009,433.80	84,285.30	0.21
		Base		50.132681	925,148.50	54.700000	1,009,433.80	84,285.30	0.21
192576106	COHU INC COMMON STOCK USD1.								
		Local	18,430.000	12.111551	223,215.89	9.860000	181,719.80	-41,496.09	0.04
		Base		12.111551	223,215.89	9.860000	181,719.80	-41,496.09	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	42,898.000	21.500220	922,316.43	31.210000	1,338,846.58	416,530.15	0.28
		Base		21.500220	922,316.43	31.210000	1,338,846.58	416,530.15	0.28
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	27,901.000	12.442468	347,157.31	27.260000	760,581.26	413,423.95	0.16
		Base		12.442468	347,157.31	27.260000	760,581.26	413,423.95	0.16
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	30,444.000	27.458491	835,946.29	37.170000	1,131,603.48	295,657.19	0.24
		Base		27.458491	835,946.29	37.170000	1,131,603.48	295,657.19	0.24
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,811.000	61.058972	476,931.63	42.130000	329,077.43	-147,854.20	0.07
		Base		61.058972	476,931.63	42.130000	329,077.43	-147,854.20	0.07

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20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	24,151.000	25.930014	626,235.77	46.150000	1,114,568.65	488,332.88	0.23
		Base		25.930014	626,235.77	46.150000	1,114,568.65	488,332.88	0.23
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	11,977.000	29.423807	352,408.94	20.610000	246,845.97	-105,562.97	0.05
		Base		29.423807	352,408.94	20.610000	246,845.97	-105,562.97	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,142.000	30.503307	583,894.31	47.740000	913,839.08	329,944.77	0.19
		Base		30.503307	583,894.31	47.740000	913,839.08	329,944.77	0.19
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	37,529.000	23.913294	897,442.01	19.270000	723,183.83	-174,258.18	0.15
		Base		23.913294	897,442.01	19.270000	723,183.83	-174,258.18	0.15
210313102	CONSTANT CONTACT INC COMMON STOCK USD.01								
		Local	23,895.000	30.646737	732,303.79	24.240000	579,214.80	-153,088.99	0.12
		Base		30.646737	732,303.79	24.240000	579,214.80	-153,088.99	0.12
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	12,986.000	47.823903	621,041.21	7.600000	98,693.60	-522,347.61	0.02
		Base		47.823903	621,041.21	7.600000	98,693.60	-522,347.61	0.02
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	17,127.000	66.418400	1,137,547.94	66.418400	1,137,547.94	0.00	0.24
		Base		66.418400	1,137,547.94	66.418400	1,137,547.94	0.00	0.24
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	19,714.000	39.180169	772,397.85	51.440000	1,014,088.16	241,690.31	0.21
		Base		39.180169	772,397.85	51.440000	1,014,088.16	241,690.31	0.21
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,700.000	27.201544	209,451.89	32.300000	248,710.00	39,258.11	0.05
		Base		27.201544	209,451.89	32.300000	248,710.00	39,258.11	0.05
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	152,955.000	9.207086	1,408,269.91	9.220000	1,410,245.10	1,975.19	0.30
		Base		9.207086	1,408,269.91	9.220000	1,410,245.10	1,975.19	0.30

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227046109	CROCS INC COMMON STOCK USD.001								
			55,494.000	Local	20.473058	1,136,131.90	12.925000	717,259.95	-418,871.95	0.15
				Base	20.473058	1,136,131.90	12.925000	717,259.95	-418,871.95	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
			23,954.000	Local	7.698159	184,401.70	13.610000	326,013.94	141,612.24	0.07
				Base	7.698159	184,401.70	13.610000	326,013.94	141,612.24	0.07
228903100	CRYOLIFE INC COMMON STOCK USD.01								
			18,772.000	Local	6.353589	119,269.57	9.730000	182,651.56	63,381.99	0.04
				Base	6.353589	119,269.57	9.730000	182,651.56	63,381.99	0.04
229669106	CUBIC CORP COMMON STOCK NPV								
			16,180.000	Local	48.418859	783,417.14	41.940000	678,589.20	-104,827.94	0.14
				Base	48.418859	783,417.14	41.940000	678,589.20	-104,827.94	0.14
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
			34,867.000	Local	39.746314	1,385,834.74	62.420000	2,176,398.14	790,563.40	0.46
				Base	39.746314	1,385,834.74	62.420000	2,176,398.14	790,563.40	0.46
23251P102	CYBERONICS INC COMMON STOCK USD.01								
			19,319.000	Local	38.255372	739,055.54	60.780000	1,174,208.82	435,153.28	0.25
				Base	38.255372	739,055.54	60.780000	1,174,208.82	435,153.28	0.25
232577205	CYNOSURE INC A COMMON STOCK USD.001								
			16,868.000	Local	24.735408	417,236.86	30.040000	506,714.72	89,477.86	0.11
				Base	24.735408	417,236.86	30.040000	506,714.72	89,477.86	0.11
23331S100	DHI GROUP INC COMMON STOCK USD.01								
			32,251.000	Local	8.183571	263,928.36	7.310000	235,754.81	-28,173.55	0.05
				Base	8.183571	263,928.36	7.310000	235,754.81	-28,173.55	0.05
23332B106	DSP GROUP INC COMMON STOCK USD.001								
			16,451.000	Local	7.663771	126,076.70	9.110000	149,868.61	23,791.91	0.03
				Base	7.663771	126,076.70	9.110000	149,868.61	23,791.91	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
			12,818.000	Local	31.949089	409,523.42	26.700000	342,240.60	-67,282.82	0.07
				Base	31.949089	409,523.42	26.700000	342,240.60	-67,282.82	0.07

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,314.000	70.446413	656,137.89	27.280000	254,085.92	-402,051.97	0.05
		Base		70.446413	656,137.89	27.280000	254,085.92	-402,051.97	0.05
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	28,620.000	10.544139	301,773.25	8.670000	248,135.40	-53,637.85	0.05
		Base		10.544139	301,773.25	8.670000	248,135.40	-53,637.85	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	122,755.000	17.190811	2,110,258.04	11.240000	1,379,766.20	-730,491.84	0.29
		Base		17.190811	2,110,258.04	11.240000	1,379,766.20	-730,491.84	0.29
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,254.000	62.083352	512,435.99	59.810000	493,671.74	-18,764.25	0.10
		Base		62.083352	512,435.99	59.810000	493,671.74	-18,764.25	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	44,814.000	11.747242	526,440.91	18.850000	844,743.90	318,302.99	0.18
		Base		11.747242	526,440.91	18.850000	844,743.90	318,302.99	0.18
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	19,647.000	48.794378	958,663.14	30.860000	606,306.42	-352,356.72	0.13
		Base		48.794378	958,663.14	30.860000	606,306.42	-352,356.72	0.13
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	149,154.000	10.617672	1,583,668.27	11.050000	1,648,151.70	64,483.43	0.35
		Base		10.617672	1,583,668.27	11.050000	1,648,151.70	64,483.43	0.35
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	18,565.000	11.291697	209,630.35	11.790000	218,881.35	9,251.00	0.05
		Base		11.291697	209,630.35	11.790000	218,881.35	9,251.00	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,659.000	14.025540	317,804.71	16.900000	382,937.10	65,132.39	0.08
		Base		14.025540	317,804.71	16.900000	382,937.10	65,132.39	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	12,620.000	60.275239	760,673.52	91.660000	1,156,749.20	396,075.68	0.24
		Base		60.275239	760,673.52	91.660000	1,156,749.20	396,075.68	0.24

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254543101	DIODES INC COMMON STOCK USD.667								
		Local	28,889.000	24.920918	719,940.41	21.370000	617,357.93	-102,582.48	0.13
		Base		24.920918	719,940.41	21.370000	617,357.93	-102,582.48	0.13
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,024.000	38.546805	887,501.63	50.890000	1,171,691.36	284,189.73	0.25
		Base		38.546805	887,501.63	50.890000	1,171,691.36	284,189.73	0.25
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	17,940.000	32.458684	582,308.79	54.610000	979,703.40	397,394.61	0.21
		Base		32.458684	582,308.79	54.610000	979,703.40	397,394.61	0.21
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	25,325.000	22.020812	557,677.07	72.360000	1,832,517.00	1,274,839.93	0.38
		Base		22.020812	557,677.07	72.360000	1,832,517.00	1,274,839.93	0.38
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	23,864.000	13.750365	328,138.70	12.920000	308,322.88	-19,815.82	0.06
		Base		13.750365	328,138.70	12.920000	308,322.88	-19,815.82	0.06
26884U109	EPR PROPERTIES REIT USD.01								
		Local	42,945.000	48.030166	2,062,655.50	51.570000	2,214,673.65	152,018.15	0.46
		Base		48.030166	2,062,655.50	51.570000	2,214,673.65	152,018.15	0.46
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,376.000	21.155424	304,130.38	14.970000	215,208.72	-88,921.66	0.05
		Base		21.155424	304,130.38	14.970000	215,208.72	-88,921.66	0.05
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	23,817.000	48.906931	1,164,816.38	54.180000	1,290,405.06	125,588.68	0.27
		Base		48.906931	1,164,816.38	54.180000	1,290,405.06	125,588.68	0.27
278715206	EBIX INC COMMON STOCK USD.1								
		Local	19,971.000	20.345608	406,322.13	24.960000	498,476.16	92,154.03	0.10
		Base		20.345608	406,322.13	24.960000	498,476.16	92,154.03	0.10
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,067.000	25.572836	487,597.26	19.600000	373,713.20	-113,884.06	0.08
		Base		25.572836	487,597.26	19.600000	373,713.20	-113,884.06	0.08

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28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		35,938.000	Local	32.572700	1,170,597.69	32.950000	1,184,157.10	13,559.41	0.25
			Base	32.572700	1,170,597.69	32.950000	1,184,157.10	13,559.41	0.25
28238P109	EHEALTH INC COMMON STOCK USD.001								
		12,360.000	Local	16.776561	207,358.29	12.810000	158,331.60	-49,026.69	0.03
			Base	16.776561	207,358.29	12.810000	158,331.60	-49,026.69	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		65,832.000	Local	10.035150	660,634.02	8.270000	544,430.64	-116,203.38	0.11
			Base	10.035150	660,634.02	8.270000	544,430.64	-116,203.38	0.11
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		30,038.000	Local	33.037297	992,374.32	36.820000	1,105,999.16	113,624.84	0.23
			Base	33.037297	992,374.32	36.820000	1,105,999.16	113,624.84	0.23
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		20,440.000	Local	13.370334	273,289.63	4.640000	94,841.60	-178,448.03	0.02
			Base	13.370334	273,289.63	4.640000	94,841.60	-178,448.03	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		35,154.000	Local	22.856934	803,512.66	43.280000	1,521,465.12	717,952.46	0.32
			Base	22.856934	803,512.66	43.280000	1,521,465.12	717,952.46	0.32
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		8,701.000	Local	22.874696	199,032.73	21.960000	191,073.96	-7,958.77	0.04
			Base	22.874696	199,032.73	21.960000	191,073.96	-7,958.77	0.04
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		46,659.000	Local	30.657985	1,430,470.91	44.250000	2,064,660.75	634,189.84	0.43
			Base	30.657985	1,430,470.91	44.250000	2,064,660.75	634,189.84	0.43
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		22,487.000	Local	21.036165	473,040.24	28.490000	640,654.63	167,614.39	0.13
			Base	21.036165	473,040.24	28.490000	640,654.63	167,614.39	0.13
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		23,805.000	Local	17.740806	422,319.88	22.290000	530,613.45	108,293.57	0.11
			Base	17.740806	422,319.88	22.290000	530,613.45	108,293.57	0.11

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29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	9,733.000	47.866996	465,889.47	36.140000	351,750.62	-114,138.85	0.07
		Base		47.866996	465,889.47	36.140000	351,750.62	-114,138.85	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	17,440.000	29.470401	513,963.79	37.000000	645,280.00	131,316.21	0.14
		Base		29.470401	513,963.79	37.000000	645,280.00	131,316.21	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,416.000	28.365582	437,283.81	32.670000	503,640.72	66,356.91	0.11
		Base		28.365582	437,283.81	32.670000	503,640.72	66,356.91	0.11
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	34,459.000	35.321914	1,217,157.85	53.580000	1,846,313.22	629,155.37	0.39
		Base		35.321914	1,217,157.85	53.580000	1,846,313.22	629,155.37	0.39
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	12,857.000	21.384687	274,942.92	25.780000	331,453.46	56,510.54	0.07
		Base		21.384687	274,942.92	25.780000	331,453.46	56,510.54	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,315.000	46.937698	765,788.55	39.170000	639,058.55	-126,730.00	0.13
		Base		46.937698	765,788.55	39.170000	639,058.55	-126,730.00	0.13
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	19,861.000	28.957512	575,125.15	10.220000	202,979.42	-372,145.73	0.04
		Base		28.957512	575,125.15	10.220000	202,979.42	-372,145.73	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	17,661.000	23.272405	411,013.94	42.630000	752,888.43	341,874.49	0.16
		Base		23.272405	411,013.94	42.630000	752,888.43	341,874.49	0.16
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,333.000	73.887895	320,156.25	79.070000	342,610.31	22,454.06	0.07
		Base		73.887895	320,156.25	79.070000	342,610.31	22,454.06	0.07
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,393.000	34.542176	669,876.42	35.900000	696,208.70	26,332.28	0.15
		Base		34.542176	669,876.42	35.900000	696,208.70	26,332.28	0.15

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296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	28,241.000	33.673836	950,982.81	32.430000	915,855.63	-35,127.18	0.19
		Base		33.673836	950,982.81	32.430000	915,855.63	-35,127.18	0.19
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,419.000	21.869422	424,682.31	26.410000	512,855.79	88,173.48	0.11
		Base		21.869422	424,682.31	26.410000	512,855.79	88,173.48	0.11
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	25,615.000	43.191225	1,106,343.22	50.240000	1,286,897.60	180,554.38	0.27
		Base		43.191225	1,106,343.22	50.240000	1,286,897.60	180,554.38	0.27
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	35,746.000	7.311619	261,361.12	5.950000	212,688.70	-48,672.42	0.04
		Base		7.311619	261,361.12	5.950000	212,688.70	-48,672.42	0.04
30066A105	EXAMWORKS GROUP INC COMMON STOCK								
		Local	29,327.000	38.979578	1,143,154.08	29.240000	857,521.48	-285,632.60	0.18
		Base		38.979578	1,143,154.08	29.240000	857,521.48	-285,632.60	0.18
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,635.000	27.447067	676,158.50	36.930000	909,770.55	233,612.05	0.19
		Base		27.447067	676,158.50	36.930000	909,770.55	233,612.05	0.19
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,262.000	25.300022	487,329.02	44.560000	858,314.72	370,985.70	0.18
		Base		25.300022	487,329.02	44.560000	858,314.72	370,985.70	0.18
30219E103	EXPRESS INC COMMON STOCK								
		Local	54,763.000	18.803182	1,029,718.67	17.870000	978,614.81	-51,103.86	0.20
		Base		18.803182	1,029,718.67	17.870000	978,614.81	-51,103.86	0.20
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	51,601.000	18.473730	953,262.92	18.000000	928,818.00	-24,444.92	0.19
		Base		18.473730	953,262.92	18.000000	928,818.00	-24,444.92	0.19
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	38,512.000	24.221993	932,837.39	6.170000	237,619.04	-695,218.35	0.05
		Base		24.221993	932,837.39	6.170000	237,619.04	-695,218.35	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302520101	FNB CORP COMMON STOCK USD.01								
		Local	130,246.000	11.082067	1,443,394.89	12.950000	1,686,685.70	243,290.81	0.35
		Base		11.082067	1,443,394.89	12.950000	1,686,685.70	243,290.81	0.35
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,632.000	24.471023	333,588.99	29.800000	406,233.60	72,644.61	0.09
		Base		24.471023	333,588.99	29.800000	406,233.60	72,644.61	0.09
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,924.000	43.309331	559,729.80	35.000000	452,340.00	-107,389.80	0.09
		Base		43.309331	559,729.80	35.000000	452,340.00	-107,389.80	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	46,442.000	7.331675	340,497.64	13.710000	636,719.82	296,222.18	0.13
		Base		7.331675	340,497.64	13.710000	636,719.82	296,222.18	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	38,461.000	31.505185	1,211,720.91	29.470000	1,133,445.67	-78,275.24	0.24
		Base		31.505185	1,211,720.91	29.470000	1,133,445.67	-78,275.24	0.24
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	33,342.000	21.640632	721,541.96	19.300000	643,500.60	-78,041.36	0.13
		Base		21.640632	721,541.96	19.300000	643,500.60	-78,041.36	0.13
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	86,154.000	4.940579	425,650.68	3.560000	306,708.24	-118,942.44	0.06
		Base		4.940579	425,650.68	3.560000	306,708.24	-118,942.44	0.06
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	20,803.000	44.364684	922,918.53	40.060000	833,368.18	-89,550.35	0.17
		Base		44.364684	922,918.53	40.060000	833,368.18	-89,550.35	0.17
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	66,102.000	5.906667	390,442.50	9.090000	600,867.18	210,424.68	0.13
		Base		5.906667	390,442.50	9.090000	600,867.18	210,424.68	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	45,854.000	16.403297	752,156.80	19.080000	874,894.32	122,737.52	0.18
		Base		16.403297	752,156.80	19.080000	874,894.32	122,737.52	0.18

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	47,686.000	19.255912	918,237.44	31.780000	1,515,461.08	597,223.64	0.32
		Base		19.255912	918,237.44	31.780000	1,515,461.08	597,223.64	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	57,934.000	12.192806	706,378.00	17.540000	1,016,162.36	309,784.36	0.21
		Base		12.192806	706,378.00	17.540000	1,016,162.36	309,784.36	0.21
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	11,732.000	38.128343	447,321.72	35.040000	411,089.28	-36,232.44	0.09
		Base		38.128343	447,321.72	35.040000	411,089.28	-36,232.44	0.09
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	39,832.000	21.251476	846,488.79	16.700000	665,194.40	-181,294.39	0.14
		Base		21.251476	846,488.79	16.700000	665,194.40	-181,294.39	0.14
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	24,978.000	15.912256	397,456.33	13.150000	328,460.70	-68,995.63	0.07
		Base		15.912256	397,456.33	13.150000	328,460.70	-68,995.63	0.07
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,457.000	34.812650	259,597.93	31.440000	234,448.08	-25,149.85	0.05
		Base		34.812650	259,597.93	31.440000	234,448.08	-25,149.85	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,062.000	34.949187	805,998.15	41.490000	956,842.38	150,844.23	0.20
		Base		34.949187	805,998.15	41.490000	956,842.38	150,844.23	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	31,444.000	26.521645	833,946.62	12.230000	384,560.12	-449,386.50	0.08
		Base		26.521645	833,946.62	12.230000	384,560.12	-449,386.50	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,359.000	26.145149	767,595.42	27.230000	799,445.57	31,850.15	0.17
		Base		26.145149	767,595.42	27.230000	799,445.57	31,850.15	0.17
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	66,254.000	12.723443	842,979.02	10.750000	712,230.50	-130,748.52	0.15
		Base		12.723443	842,979.02	10.750000	712,230.50	-130,748.52	0.15

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356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	25,956.000	13.924607	361,427.11	11.850000	307,578.60	-53,848.51	0.06
		Base		13.924607	361,427.11	11.850000	307,578.60	-53,848.51	0.06
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	37,534.000	27.444218	1,030,091.28	33.940000	1,273,903.96	243,812.68	0.27
		Base		27.444218	1,030,091.28	33.940000	1,273,903.96	243,812.68	0.27
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	16,893.000	15.389150	259,968.91	9.880000	166,902.84	-93,066.07	0.03
		Base		15.389150	259,968.91	9.880000	166,902.84	-93,066.07	0.03
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	14,831.000	38.067805	564,583.61	66.620000	988,041.22	423,457.61	0.21
		Base		38.067805	564,583.61	66.620000	988,041.22	423,457.61	0.21
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	55,480.000	23.920496	1,327,109.13	29.740000	1,649,975.20	322,866.07	0.35
		Base		23.920496	1,327,109.13	29.740000	1,649,975.20	322,866.07	0.35
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,568.000	38.807400	1,147,457.20	61.660000	1,823,162.88	675,705.68	0.38
		Base		38.807400	1,147,457.20	61.660000	1,823,162.88	675,705.68	0.38
36473H104	GANNETT CO INC COMMON STOCK								
		Local	85,475.000	12.087330	1,033,164.51	14.730000	1,259,046.75	225,882.24	0.26
		Base		12.087330	1,033,164.51	14.730000	1,259,046.75	225,882.24	0.26
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	36,351.000	24.536973	891,943.51	11.900000	432,576.90	-459,366.61	0.09
		Base		24.536973	891,943.51	11.900000	432,576.90	-459,366.61	0.09
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	22,329.000	10.924152	243,925.38	17.260000	385,398.54	141,473.16	0.08
		Base		10.924152	243,925.38	17.260000	385,398.54	141,473.16	0.08
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	17,864.000	55.268474	987,316.02	57.070000	1,019,498.48	32,182.46	0.21
		Base		55.268474	987,316.02	57.070000	1,019,498.48	32,182.46	0.21

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37253A103	GENTHERM INC COMMON STOCK NPV								
		26,793.000	Local	51.606015	1,382,679.97	44.920000	1,203,541.56	-179,138.41	0.25
			Base	51.606015	1,382,679.97	44.920000	1,203,541.56	-179,138.41	0.25
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		9,770.000	Local	47.449586	463,582.46	13.810000	134,923.70	-328,658.76	0.03
			Base	47.449586	463,582.46	13.810000	134,923.70	-328,658.76	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		19,371.000	Local	20.321355	393,644.96	15.800000	306,061.80	-87,583.16	0.06
			Base	20.321355	393,644.96	15.800000	306,061.80	-87,583.16	0.06
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		21,870.000	Local	12.511623	273,629.20	18.350000	401,314.50	127,685.30	0.08
			Base	12.511623	273,629.20	18.350000	401,314.50	127,685.30	0.08
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		56,123.000	Local	16.053306	900,959.68	26.390000	1,481,085.97	580,126.29	0.31
			Base	16.053306	900,959.68	26.390000	1,481,085.97	580,126.29	0.31
377316104	GLATFELTER COMMON STOCK USD.01								
		32,217.000	Local	19.582653	630,894.32	17.220000	554,776.74	-76,117.58	0.12
			Base	19.582653	630,894.32	17.220000	554,776.74	-76,117.58	0.12
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		48,222.000	Local	13.144973	633,876.91	12.130000	584,932.86	-48,944.05	0.12
			Base	13.144973	633,876.91	12.130000	584,932.86	-48,944.05	0.12
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		52,817.000	Local	23.378841	1,234,800.23	16.000000	845,072.00	-389,728.23	0.18
			Base	23.378841	1,234,800.23	16.000000	845,072.00	-389,728.23	0.18
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		18,990.000	Local	29.956625	568,876.30	56.420000	1,071,415.80	502,539.50	0.22
			Base	29.956625	568,876.30	56.420000	1,071,415.80	502,539.50	0.22
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		34,824.000	Local	21.323318	742,563.22	17.600000	612,902.40	-129,660.82	0.13
			Base	21.323318	742,563.22	17.600000	612,902.40	-129,660.82	0.13

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393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	26,601.000	24.036619	639,398.10	19.460000	517,655.46	-121,742.64	0.11
		Base		24.036619	639,398.10	19.460000	517,655.46	-121,742.64	0.11
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	20,262.000	47.022001	952,759.78	28.470000	576,859.14	-375,900.64	0.12
		Base		47.022001	952,759.78	28.470000	576,859.14	-375,900.64	0.12
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,255.000	10.855437	317,575.80	15.770000	461,351.35	143,775.55	0.10
		Base		10.855437	317,575.80	15.770000	461,351.35	143,775.55	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	17,023.000	52.773959	898,371.10	85.150000	1,449,508.45	551,137.35	0.30
		Base		52.773959	898,371.10	85.150000	1,449,508.45	551,137.35	0.30
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	9,942.000	26.546831	263,928.59	10.530000	104,689.26	-159,239.33	0.02
		Base		26.546831	263,928.59	10.530000	104,689.26	-159,239.33	0.02
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	19,092.000	35.659137	680,804.25	6.110000	116,652.12	-564,152.13	0.02
		Base		35.659137	680,804.25	6.110000	116,652.12	-564,152.13	0.02
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,711.000	42.509319	285,280.04	38.770000	260,185.47	-25,094.57	0.05
		Base		42.509319	285,280.04	38.770000	260,185.47	-25,094.57	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	25,583.000	19.971260	510,924.74	33.760000	863,682.08	352,757.34	0.18
		Base		19.971260	510,924.74	33.760000	863,682.08	352,757.34	0.18
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,798.000	14.503325	954,289.80	8.770000	577,048.46	-377,241.34	0.12
		Base		14.503325	954,289.80	8.770000	577,048.46	-377,241.34	0.12
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	37,811.000	33.751969	1,276,195.70	32.320000	1,222,051.52	-54,144.18	0.26
		Base		33.751969	1,276,195.70	32.320000	1,222,051.52	-54,144.18	0.26

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41043F208	HANGER INC COMMON STOCK USD.01								
		Local	26,262.000	23.441182	615,612.32	13.640000	358,213.68	-257,398.64	0.08
		Base		23.441182	615,612.32	13.640000	358,213.68	-257,398.64	0.08
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,761.000	11.088976	263,485.15	25.200000	598,777.20	335,292.05	0.13
		Base		11.088976	263,485.15	25.200000	598,777.20	335,292.05	0.13
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	65,483.000	6.363025	416,669.98	5.800000	379,801.40	-36,868.58	0.08
		Base		6.363025	416,669.98	5.800000	379,801.40	-36,868.58	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	59,513.000	16.417897	977,078.33	9.070000	539,782.91	-437,295.42	0.11
		Base		16.417897	977,078.33	9.070000	539,782.91	-437,295.42	0.11
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	35,287.000	7.670718	270,676.64	3.530000	124,563.11	-146,113.53	0.03
		Base		7.670718	270,676.64	3.530000	124,563.11	-146,113.53	0.03
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	15,316.000	14.388259	220,370.57	23.480000	359,619.68	139,249.11	0.08
		Base		14.388259	220,370.57	23.480000	359,619.68	139,249.11	0.08
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,284.000	24.180796	877,375.99	24.680000	895,489.12	18,113.13	0.19
		Base		24.180796	877,375.99	24.680000	895,489.12	18,113.13	0.19
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,125.000	38.990660	277,808.45	38.500000	274,312.50	-3,495.95	0.06
		Base		38.990660	277,808.45	38.500000	274,312.50	-3,495.95	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,248.000	55.943705	517,367.38	37.840000	349,944.32	-167,423.06	0.07
		Base		55.943705	517,367.38	37.840000	349,944.32	-167,423.06	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	53,425.000	20.118842	1,074,849.11	33.700000	1,800,422.50	725,573.39	0.38
		Base		20.118842	1,074,849.11	33.700000	1,800,422.50	725,573.39	0.38

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421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		74,615.000	Local	22.108578	1,649,631.53	24.850000	1,854,182.75	204,551.22	0.39
			Base	22.108578	1,649,631.53	24.850000	1,854,182.75	204,551.22	0.39
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		54,893.000	Local	6.385223	350,504.07	18.800000	1,031,988.40	681,484.33	0.22
			Base	6.385223	350,504.07	18.800000	1,031,988.40	681,484.33	0.22
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		18,102.000	Local	27.600868	499,630.92	21.810000	394,804.62	-104,826.30	0.08
			Base	27.600868	499,630.92	21.810000	394,804.62	-104,826.30	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		23,164.000	Local	13.197843	305,714.83	11.120000	257,583.68	-48,131.15	0.05
			Base	13.197843	305,714.83	11.120000	257,583.68	-48,131.15	0.05
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		25,709.000	Local	32.109548	825,504.36	29.550000	759,700.95	-65,803.41	0.16
			Base	32.109548	825,504.36	29.550000	759,700.95	-65,803.41	0.16
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		46,352.000	Local	17.560233	813,951.90	19.940000	924,258.88	110,306.98	0.19
			Base	17.560233	813,951.90	19.940000	924,258.88	110,306.98	0.19
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		27,309.000	Local	27.197048	742,724.18	63.010000	1,720,740.09	978,015.91	0.36
			Base	27.197048	742,724.18	63.010000	1,720,740.09	978,015.91	0.36
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		12,836.000	Local	21.597541	277,226.04	19.450000	249,660.20	-27,565.84	0.05
			Base	21.597541	277,226.04	19.450000	249,660.20	-27,565.84	0.05
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		18,291.000	Local	41.776908	764,141.42	35.010000	640,367.91	-123,773.51	0.13
			Base	41.776908	764,141.42	35.010000	640,367.91	-123,773.51	0.13
431571108	HILLENBRAND INC COMMON STOCK NPV								
		46,766.000	Local	23.395024	1,094,091.67	26.010000	1,216,383.66	122,291.99	0.25
			Base	23.395024	1,094,091.67	26.010000	1,216,383.66	122,291.99	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	43,813.000	18.839202	825,401.95	40.500000	1,774,426.50	949,024.55	0.37
		Base		18.839202	825,401.95	40.500000	1,774,426.50	949,024.55	0.37
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	30,590.000	18.731422	572,994.20	33.220000	1,016,199.80	443,205.60	0.21
		Base		18.731422	572,994.20	33.220000	1,016,199.80	443,205.60	0.21
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	23,698.000	31.123169	737,556.85	13.530000	320,633.94	-416,922.91	0.07
		Base		31.123169	737,556.85	13.530000	320,633.94	-416,922.91	0.07
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,723.000	35.455209	947,469.55	36.410000	972,984.43	25,514.88	0.20
		Base		35.455209	947,469.55	36.410000	972,984.43	25,514.88	0.20
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	10,586.000	53.094917	562,062.79	109.500000	1,159,167.00	597,104.21	0.24
		Base		53.094917	562,062.79	109.500000	1,159,167.00	597,104.21	0.24
44984A105	IPC HEALTHCARE INC COMMON STOCK USD.001								
		Local	12,941.000	44.022924	569,700.66	77.690000	1,005,386.29	435,685.63	0.21
		Base		44.022924	569,700.66	77.690000	1,005,386.29	435,685.63	0.21
45071R109	IXIA COMMON STOCK NPV								
		Local	45,023.000	15.681147	706,012.27	14.490000	652,383.27	-53,629.00	0.14
		Base		15.681147	706,012.27	14.490000	652,383.27	-53,629.00	0.14
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	35,859.000	22.449892	805,030.68	13.520000	484,813.68	-320,217.00	0.10
		Base		22.449892	805,030.68	13.520000	484,813.68	-320,217.00	0.10
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	50,501.000	22.061620	1,114,133.89	35.210000	1,778,140.21	664,006.32	0.37
		Base		22.061620	1,114,133.89	35.210000	1,778,140.21	664,006.32	0.37
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,472.000	30.782811	599,402.89	46.100000	897,659.20	298,256.31	0.19
		Base		30.782811	599,402.89	46.100000	897,659.20	298,256.31	0.19

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45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		Local	8,460.000	58.491332	494,836.67	80.540000	681,368.40	186,531.73	0.14
		Base		58.491332	494,836.67	80.540000	681,368.40	186,531.73	0.14
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	67,228.000	9.104642	612,086.87	8.100000	544,546.80	-67,540.07	0.11
		Base		9.104642	612,086.87	8.100000	544,546.80	-67,540.07	0.11
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,560.000	18.621151	513,198.93	25.850000	712,426.00	199,227.07	0.15
		Base		18.621151	513,198.93	25.850000	712,426.00	199,227.07	0.15
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,945.000	46.990317	843,241.23	46.510000	834,621.95	-8,619.28	0.17
		Base		46.990317	843,241.23	46.510000	834,621.95	-8,619.28	0.17
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,603.000	50.939062	743,863.12	39.640000	578,862.92	-165,000.20	0.12
		Base		50.939062	743,863.12	39.640000	578,862.92	-165,000.20	0.12
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	13,989.000	30.386434	425,075.82	43.930000	614,536.77	189,460.95	0.13
		Base		30.386434	425,075.82	43.930000	614,536.77	189,460.95	0.13
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	10,494.000	45.318018	475,567.28	48.550000	509,483.70	33,916.42	0.11
		Base		45.318018	475,567.28	48.550000	509,483.70	33,916.42	0.11
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	21,132.000	42.681646	901,948.55	59.550000	1,258,410.60	356,462.05	0.26
		Base		42.681646	901,948.55	59.550000	1,258,410.60	356,462.05	0.26
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,671.000	21.688547	274,815.58	24.810000	314,367.51	39,551.93	0.07
		Base		21.688547	274,815.58	24.810000	314,367.51	39,551.93	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	42,653.000	19.514136	832,336.46	39.470000	1,683,513.91	851,177.45	0.35
		Base		19.514136	832,336.46	39.470000	1,683,513.91	851,177.45	0.35

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45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	12,879.000	37.491863	482,857.70	29.710000	382,635.09	-100,222.61	0.08
		Base		37.491863	482,857.70	29.710000	382,635.09	-100,222.61	0.08
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	48,933.000	16.336134	799,376.04	22.440000	1,098,056.52	298,680.48	0.23
		Base		16.336134	799,376.04	22.440000	1,098,056.52	298,680.48	0.23
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	29,041.000	16.379599	475,679.93	18.360000	533,192.76	57,512.83	0.11
		Base		16.379599	475,679.93	18.360000	533,192.76	57,512.83	0.11
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	22,190.000	24.552776	544,826.11	14.470000	321,089.30	-223,736.81	0.07
		Base		24.552776	544,826.11	14.470000	321,089.30	-223,736.81	0.07
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	41,882.000	15.659225	655,839.67	5.540000	232,026.28	-423,813.39	0.05
		Base		15.659225	655,839.67	5.540000	232,026.28	-423,813.39	0.05
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	25,239.000	14.393116	363,267.85	13.340000	336,688.26	-26,579.59	0.07
		Base		14.393116	363,267.85	13.340000	336,688.26	-26,579.59	0.07
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	95,459.000	7.617940	727,200.89	0.390000	37,229.01	-689,971.88	0.01
		Base		7.617940	727,200.89	0.390000	37,229.01	-689,971.88	0.01
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	59,905.000	9.542223	571,626.85	6.150000	368,415.75	-203,211.10	0.08
		Base		9.542223	571,626.85	6.150000	368,415.75	-203,211.10	0.08
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	22,190.000	29.033463	644,252.55	29.140000	646,616.60	2,364.05	0.14
		Base		29.033463	644,252.55	29.140000	646,616.60	2,364.05	0.14
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	129,651.000	99.345135	12,880,196.06	106.570000	13,816,907.07	936,711.01	2.89
		Base		99.345135	12,880,196.06	106.570000	13,816,907.07	936,711.01	2.89

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465741106	ITRON INC COMMON STOCK NPV								
			28,339.000	Local	34.365480	973,883.35	31.910000	904,297.49	-69,585.86	0.19
				Base	34.365480	973,883.35	31.910000	904,297.49	-69,585.86	0.19
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
			10,977.000	Local	60.067991	659,366.34	113.660000	1,247,645.82	588,279.48	0.26
				Base	60.067991	659,366.34	113.660000	1,247,645.82	588,279.48	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
			21,696.000	Local	20.572045	446,331.09	38.250000	829,872.00	383,540.91	0.17
				Base	20.572045	446,331.09	38.250000	829,872.00	383,540.91	0.17
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
			34,191.000	Local	34.841681	1,191,271.91	70.850000	2,422,432.35	1,231,160.44	0.51
				Base	34.841681	1,191,271.91	70.850000	2,422,432.35	1,231,160.44	0.51
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
			12,801.000	Local	56.426853	722,320.14	80.250000	1,027,280.25	304,960.11	0.22
				Base	56.426853	722,320.14	80.250000	1,027,280.25	304,960.11	0.22
483548103	KAMAN CORP COMMON STOCK USD1.								
			20,198.000	Local	35.034542	707,627.68	35.850000	724,098.30	16,470.62	0.15
				Base	35.034542	707,627.68	35.850000	724,098.30	16,470.62	0.15
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
			63,656.000	Local	12.922136	822,571.51	16.510000	1,050,960.56	228,389.05	0.22
				Base	12.922136	822,571.51	16.510000	1,050,960.56	228,389.05	0.22
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
			21,985.000	Local	16.771235	368,715.60	14.140000	310,867.90	-57,847.70	0.07
				Base	16.771235	368,715.60	14.140000	310,867.90	-57,847.70	0.07
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
			62,323.000	Local	15.925502	992,525.04	15.750000	981,587.25	-10,937.79	0.21
				Base	15.925502	992,525.04	15.750000	981,587.25	-10,937.79	0.21
497498105	KIRKLAND S INC COMMON STOCK NPV								
			11,694.000	Local	14.355653	167,875.01	21.540000	251,888.76	84,013.75	0.05
				Base	14.355653	167,875.01	21.540000	251,888.76	84,013.75	0.05

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49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	61,917.000	24.304194	1,504,842.78	23.810000	1,474,243.77	-30,599.01	0.31
		Base		24.304194	1,504,842.78	23.810000	1,474,243.77	-30,599.01	0.31
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	45,925.000	18.476717	848,543.21	24.000000	1,102,200.00	253,656.79	0.23
		Base		18.476717	848,543.21	24.000000	1,102,200.00	253,656.79	0.23
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	46,479.000	4.052609	188,361.23	3.140000	145,944.06	-42,417.17	0.03
		Base		4.052609	188,361.23	3.140000	145,944.06	-42,417.17	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,272.000	35.843094	547,395.73	20.170000	308,036.24	-239,359.49	0.06
		Base		35.843094	547,395.73	20.170000	308,036.24	-239,359.49	0.06
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	38,319.000	18.038736	691,226.33	33.070000	1,267,209.33	575,983.00	0.27
		Base		18.038736	691,226.33	33.070000	1,267,209.33	575,983.00	0.27
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	23,295.000	28.777568	670,373.44	17.900000	416,980.50	-253,392.94	0.09
		Base		28.777568	670,373.44	17.900000	416,980.50	-253,392.94	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	54,276.000	10.516030	570,768.06	9.180000	498,253.68	-72,514.38	0.10
		Base		10.516030	570,768.06	9.180000	498,253.68	-72,514.38	0.10
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	9,608.000	24.277920	233,262.26	44.770000	430,150.16	196,887.90	0.09
		Base		24.277920	233,262.26	44.770000	430,150.16	196,887.90	0.09
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,565.000	37.402198	544,763.02	15.320000	223,135.80	-321,627.22	0.05
		Base		37.402198	544,763.02	15.320000	223,135.80	-321,627.22	0.05
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	26,430.000	32.895144	869,418.65	42.670000	1,127,768.10	258,349.45	0.24
		Base		32.895144	869,418.65	42.670000	1,127,768.10	258,349.45	0.24

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505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	37,570.000	13.076052	491,267.26	26.560000	997,859.20	506,591.94	0.21
		Base		13.076052	491,267.26	26.560000	997,859.20	506,591.94	0.21
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	32,191.000	44.131470	1,420,636.16	54.530000	1,755,375.23	334,739.07	0.37
		Base		44.131470	1,420,636.16	54.530000	1,755,375.23	334,739.07	0.37
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,118.000	53.461134	380,536.35	36.990000	263,294.82	-117,241.53	0.06
		Base		53.461134	380,536.35	36.990000	263,294.82	-117,241.53	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	20,598.000	40.421447	832,600.97	41.520000	855,228.96	22,627.99	0.18
		Base		40.421447	832,600.97	41.520000	855,228.96	22,627.99	0.18
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,551.000	19.548624	636,327.26	30.480000	992,154.48	355,827.22	0.21
		Base		19.548624	636,327.26	30.480000	992,154.48	355,827.22	0.21
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	4,968.000	84.194507	418,278.31	93.030000	462,173.04	43,894.73	0.10
		Base		84.194507	418,278.31	93.030000	462,173.04	43,894.73	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	158,041.000	9.679508	1,529,759.09	8.100000	1,280,132.10	-249,626.99	0.27
		Base		9.679508	1,529,759.09	8.100000	1,280,132.10	-249,626.99	0.27
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	13,425.000	59.039003	792,598.61	85.650000	1,149,851.25	357,252.64	0.24
		Base		59.039003	792,598.61	85.650000	1,149,851.25	357,252.64	0.24
535555106	LINDSAY CORP COMMON STOCK USD1.								
		Local	8,503.000	69.272358	589,022.86	67.790000	576,418.37	-12,604.49	0.12
		Base		69.272358	589,022.86	67.790000	576,418.37	-12,604.49	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	17,849.000	27.286988	487,045.45	7.390000	131,904.11	-355,141.34	0.03
		Base		27.286988	487,045.45	7.390000	131,904.11	-355,141.34	0.03

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536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		Local	17,636.000	36.441653	642,685.00	108.110000	1,906,627.96	1,263,942.96	0.40
		Base		36.441653	642,685.00	108.110000	1,906,627.96	1,263,942.96	0.40
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	16,828.000	60.593102	1,019,660.72	91.150000	1,533,872.20	514,211.48	0.32
		Base		60.593102	1,019,660.72	91.150000	1,533,872.20	514,211.48	0.32
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	36,528.000	12.656478	462,315.82	7.560000	276,151.68	-186,164.14	0.06
		Base		12.656478	462,315.82	7.560000	276,151.68	-186,164.14	0.06
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	18,473.000	38.890994	718,433.34	68.160000	1,259,119.68	540,686.34	0.26
		Base		38.890994	718,433.34	68.160000	1,259,119.68	540,686.34	0.26
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,126.000	29.271713	589,122.50	13.140000	264,455.64	-324,666.86	0.06
		Base		29.271713	589,122.50	13.140000	264,455.64	-324,666.86	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	34,721.000	23.837136	827,649.21	16.950000	588,520.95	-239,128.26	0.12
		Base		23.837136	827,649.21	16.950000	588,520.95	-239,128.26	0.12
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	28,468.000	22.247258	633,334.93	16.910000	481,393.88	-151,941.05	0.10
		Base		22.247258	633,334.93	16.910000	481,393.88	-151,941.05	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	17,015.000	14.661621	249,467.48	12.160000	206,902.40	-42,565.08	0.04
		Base		14.661621	249,467.48	12.160000	206,902.40	-42,565.08	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,639.000	13.477336	170,340.05	28.490000	360,085.11	189,745.06	0.08
		Base		13.477336	170,340.05	28.490000	360,085.11	189,745.06	0.08
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	51,962.000	25.555734	1,327,927.04	32.640000	1,696,039.68	368,112.64	0.36
		Base		25.555734	1,327,927.04	32.640000	1,696,039.68	368,112.64	0.36

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Base Currency: USD - US DOLLAR

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55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	18,244.000	16.070338	293,187.24	23.580000	430,193.52	137,006.28	0.09
		Base		16.070338	293,187.24	23.580000	430,193.52	137,006.28	0.09
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		Local	39,664.000	28.189377	1,118,103.45	33.530000	1,329,933.92	211,830.47	0.28
		Base		28.189377	1,118,103.45	33.530000	1,329,933.92	211,830.47	0.28
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	11,100.000	45.547284	505,574.85	60.110000	667,221.00	161,646.15	0.14
		Base		45.547284	505,574.85	60.110000	667,221.00	161,646.15	0.14
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	15,634.000	30.891032	482,950.39	26.200000	409,610.80	-73,339.59	0.09
		Base		30.891032	482,950.39	26.200000	409,610.80	-73,339.59	0.09
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,240.000	26.119234	1,103,276.43	36.620000	1,546,828.80	443,552.37	0.32
		Base		26.119234	1,103,276.43	36.620000	1,546,828.80	443,552.37	0.32
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	20,071.000	52.863107	1,061,015.42	55.430000	1,112,535.53	51,520.11	0.23
		Base		52.863107	1,061,015.42	55.430000	1,112,535.53	51,520.11	0.23
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,100.000	29.023254	525,320.89	25.700000	465,170.00	-60,150.89	0.10
		Base		29.023254	525,320.89	25.700000	465,170.00	-60,150.89	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	14,027.000	12.361091	173,389.03	19.340000	271,282.18	97,893.15	0.06
		Base		12.361091	173,389.03	19.340000	271,282.18	97,893.15	0.06
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,989.000	10.841497	205,869.18	14.130000	268,314.57	62,445.39	0.06
		Base		10.841497	205,869.18	14.130000	268,314.57	62,445.39	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	27,714.000	38.839243	1,076,390.77	92.880000	2,574,076.32	1,497,685.55	0.54
		Base		38.839243	1,076,390.77	92.880000	2,574,076.32	1,497,685.55	0.54

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57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	20,352.000	28.278662	575,527.32	68.140000	1,386,785.28	811,257.96	0.29
		Base		28.278662	575,527.32	68.140000	1,386,785.28	811,257.96	0.29
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	17,736.000	21.918655	388,749.27	16.170000	286,791.12	-101,958.15	0.06
		Base		21.918655	388,749.27	16.170000	286,791.12	-101,958.15	0.06
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,100.000	24.397343	831,949.38	38.560000	1,314,896.00	482,946.62	0.28
		Base		24.397343	831,949.38	38.560000	1,314,896.00	482,946.62	0.28
576690101	MATERION CORP COMMON STOCK NPV								
		Local	14,954.000	33.276140	497,611.40	30.020000	448,919.08	-48,692.32	0.09
		Base		33.276140	497,611.40	30.020000	448,919.08	-48,692.32	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,854.000	14.657371	291,007.44	22.470000	446,119.38	155,111.94	0.09
		Base		14.657371	291,007.44	22.470000	446,119.38	155,111.94	0.09
57686G105	MATSON INC COMMON STOCK NPV								
		Local	32,343.000	25.210763	815,391.72	38.490000	1,244,882.07	429,490.35	0.26
		Base		25.210763	815,391.72	38.490000	1,244,882.07	429,490.35	0.26
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	24,493.000	42.483928	1,040,558.85	48.970000	1,199,422.21	158,863.36	0.25
		Base		42.483928	1,040,558.85	48.970000	1,199,422.21	158,863.36	0.25
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	44,584.000	22.650059	1,009,830.22	20.060000	894,355.04	-115,475.18	0.19
		Base		22.650059	1,009,830.22	20.060000	894,355.04	-115,475.18	0.19
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	173,808.000	12.355329	2,147,455.03	11.060000	1,922,316.48	-225,138.55	0.40
		Base		12.355329	2,147,455.03	11.060000	1,922,316.48	-225,138.55	0.40
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	49,610.000	21.964708	1,089,669.18	37.960000	1,883,195.60	793,526.42	0.39
		Base		21.964708	1,089,669.18	37.960000	1,883,195.60	793,526.42	0.39

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58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,056.000	21.641498	152,702.41	26.860000	189,524.16	36,821.75	0.04
		Base		21.641498	152,702.41	26.860000	189,524.16	36,821.75	0.04
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	41,087.000	23.233279	954,585.74	42.110000	1,730,173.57	775,587.83	0.36
		Base		23.233279	954,585.74	42.110000	1,730,173.57	775,587.83	0.36
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	35,906.000	34.891955	1,252,830.53	42.520000	1,526,723.12	273,892.59	0.32
		Base		34.891955	1,252,830.53	42.520000	1,526,723.12	273,892.59	0.32
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	24,304.000	15.104612	367,102.49	15.910000	386,676.64	19,574.15	0.08
		Base		15.104612	367,102.49	15.910000	386,676.64	19,574.15	0.08
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		Local	30,996.000	20.291578	628,957.76	17.100000	530,031.60	-98,926.16	0.11
		Base		20.291578	628,957.76	17.100000	530,031.60	-98,926.16	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		Local	32,816.000	15.450096	507,010.34	23.910000	784,630.56	277,620.22	0.16
		Base		15.450096	507,010.34	23.910000	784,630.56	277,620.22	0.16
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	27,407.000	30.339144	831,504.91	36.520000	1,000,903.64	169,398.73	0.21
		Base		30.339144	831,504.91	36.520000	1,000,903.64	169,398.73	0.21
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,590.000	15.916718	455,058.96	31.900000	912,021.00	456,962.04	0.19
		Base		15.916718	455,058.96	31.900000	912,021.00	456,962.04	0.19
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,932.000	137.355241	952,146.53	196.470000	1,361,930.04	409,783.51	0.29
		Base		137.355241	952,146.53	196.470000	1,361,930.04	409,783.51	0.29
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	70,920.000	21.375575	1,515,955.76	32.820000	2,327,594.40	811,638.64	0.49
		Base		21.375575	1,515,955.76	32.820000	2,327,594.40	811,638.64	0.49

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602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	73,640.000	11.450056	843,182.12	9.650000	710,626.00	-132,556.12	0.15
		Base		11.450056	843,182.12	9.650000	710,626.00	-132,556.12	0.15
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	33,737.000	26.177196	883,140.07	30.790000	1,038,762.23	155,622.16	0.22
		Base		26.177196	883,140.07	30.790000	1,038,762.23	155,622.16	0.22
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	46,530.000	16.137841	750,893.75	16.410000	763,557.30	12,663.55	0.16
		Base		16.137841	750,893.75	16.410000	763,557.30	12,663.55	0.16
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	7,946.000	12.035257	95,632.15	17.970000	142,789.62	47,157.47	0.03
		Base		12.035257	95,632.15	17.970000	142,789.62	47,157.47	0.03
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	27,071.000	22.684977	614,105.00	51.200000	1,386,035.20	771,930.20	0.29
		Base		22.684977	614,105.00	51.200000	1,386,035.20	771,930.20	0.29
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	29,538.000	16.880664	498,621.06	21.820000	644,519.16	145,898.10	0.13
		Base		16.880664	498,621.06	21.820000	644,519.16	145,898.10	0.13
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	23,741.000	40.583070	963,482.67	67.550000	1,603,704.55	640,221.88	0.34
		Base		40.583070	963,482.67	67.550000	1,603,704.55	640,221.88	0.34
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	67,773.000	4.649918	315,138.89	6.420000	435,102.66	119,963.77	0.09
		Base		4.649918	315,138.89	6.420000	435,102.66	119,963.77	0.09
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	25,189.000	45.663588	1,150,220.11	54.070000	1,361,969.23	211,749.12	0.29
		Base		45.663588	1,150,220.11	54.070000	1,361,969.23	211,749.12	0.29
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,301.000	20.097239	247,216.14	25.830000	317,734.83	70,518.69	0.07
		Base		20.097239	247,216.14	25.830000	317,734.83	70,518.69	0.07

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	42,344.000	22.426969	949,647.57	29.580000	1,252,535.52	302,887.95	0.26
		Base		22.426969	949,647.57	29.580000	1,252,535.52	302,887.95	0.26
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	17,045.000	12.505520	213,156.58	13.400000	228,403.00	15,246.42	0.05
		Base		12.505520	213,156.58	13.400000	228,403.00	15,246.42	0.05
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	32,490.000	22.114247	718,491.90	26.940000	875,280.60	156,788.70	0.18
		Base		22.114247	718,491.90	26.940000	875,280.60	156,788.70	0.18
62914B100	NIC INC COMMON STOCK NPV								
		Local	45,343.000	16.657038	755,280.08	17.710000	803,024.53	47,744.45	0.17
		Base		16.657038	755,280.08	17.710000	803,024.53	47,744.45	0.17
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	17,953.000	16.218382	291,168.62	12.140000	217,949.42	-73,219.20	0.05
		Base		16.218382	291,168.62	12.140000	217,949.42	-73,219.20	0.05
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	104,179.000	8.813300	918,160.77	11.750000	1,224,103.25	305,942.48	0.26
		Base		8.813300	918,160.77	11.750000	1,224,103.25	305,942.48	0.26
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,605.000	93.717748	337,852.48	84.260000	303,757.30	-34,095.18	0.06
		Base		93.717748	337,852.48	84.260000	303,757.30	-34,095.18	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,131.000	51.962443	422,506.62	77.980000	634,055.38	211,548.76	0.13
		Base		51.962443	422,506.62	77.980000	634,055.38	211,548.76	0.13
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,584.000	18.845852	463,306.42	39.450000	969,838.80	506,532.38	0.20
		Base		18.845852	463,306.42	39.450000	969,838.80	506,532.38	0.20
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	35,587.000	11.546867	410,918.37	15.910000	566,189.17	155,270.80	0.12
		Base		11.546867	410,918.37	15.910000	566,189.17	155,270.80	0.12

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640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	12,435.000	28.146934	350,007.13	58.280000	724,711.80	374,704.67	0.15
		Base		28.146934	350,007.13	58.280000	724,711.80	374,704.67	0.15
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	98,357.000	12.421802	1,221,771.16	10.960000	1,077,992.72	-143,778.44	0.23
		Base		12.421802	1,221,771.16	10.960000	1,077,992.72	-143,778.44	0.23
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	27,689.000	30.626250	848,010.24	44.990000	1,245,728.11	397,717.87	0.26
		Base		30.626250	848,010.24	44.990000	1,245,728.11	397,717.87	0.26
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	23,884.000	34.622819	826,931.41	29.170000	696,696.28	-130,235.13	0.15
		Base		34.622819	826,931.41	29.170000	696,696.28	-130,235.13	0.15
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	63,534.000	23.337655	1,482,734.59	30.030000	1,907,926.02	425,191.43	0.40
		Base		23.337655	1,482,734.59	30.030000	1,907,926.02	425,191.43	0.40
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	62,525.000	12.106705	756,971.70	5.120000	320,128.00	-436,843.70	0.07
		Base		12.106705	756,971.70	5.120000	320,128.00	-436,843.70	0.07
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	29,411.000	16.088918	473,191.16	13.750000	404,401.25	-68,789.91	0.08
		Base		16.088918	473,191.16	13.750000	404,401.25	-68,789.91	0.08
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	37,992.000	11.652239	442,691.87	4.420000	167,924.64	-274,767.23	0.04
		Base		11.652239	442,691.87	4.420000	167,924.64	-274,767.23	0.04
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	34,016.000	15.488604	526,860.34	15.210000	517,383.36	-9,476.98	0.11
		Base		15.488604	526,860.34	15.210000	517,383.36	-9,476.98	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	75,545.000	12.566964	949,371.30	13.000000	982,085.00	32,713.70	0.21
		Base		12.566964	949,371.30	13.000000	982,085.00	32,713.70	0.21

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		20,332.000	Local	45.653898	928,235.05	45.840000	932,018.88	3,783.83	0.20
			Base	45.653898	928,235.05	45.840000	932,018.88	3,783.83	0.20
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		34,971.000	Local	39.263984	1,373,100.78	53.830000	1,882,488.93	509,388.15	0.39
			Base	39.263984	1,373,100.78	53.830000	1,882,488.93	509,388.15	0.39
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		21,593.000	Local	14.082653	304,086.72	26.520000	572,646.36	268,559.64	0.12
			Base	14.082653	304,086.72	26.520000	572,646.36	268,559.64	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001								
		36,363.000	Local	28.861226	1,049,480.75	48.220000	1,753,423.86	703,943.11	0.37
			Base	28.861226	1,049,480.75	48.220000	1,753,423.86	703,943.11	0.37
670872100	OM GROUP INC COMMON STOCK USD.01								
		22,737.000	Local	31.578182	717,993.12	32.890000	747,819.93	29,826.81	0.16
			Base	31.578182	717,993.12	32.890000	747,819.93	29,826.81	0.16
67103X102	OFG BANCORP COMMON STOCK USD1.								
		32,596.000	Local	15.693697	511,551.74	8.730000	284,563.08	-226,988.66	0.06
			Base	15.693697	511,551.74	8.730000	284,563.08	-226,988.66	0.06
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		13,654.000	Local	47.590469	649,800.26	76.960000	1,050,811.84	401,011.58	0.22
			Base	47.590469	649,800.26	76.960000	1,050,811.84	401,011.58	0.22
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		85,601.000	Local	11.923177	1,020,635.91	13.930000	1,192,421.93	171,786.02	0.25
			Base	11.923177	1,020,635.91	13.930000	1,192,421.93	171,786.02	0.25
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		6,785.000	Local	23.672004	160,614.55	9.950000	67,510.75	-93,103.80	0.01
			Base	23.672004	160,614.55	9.950000	67,510.75	-93,103.80	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001								
		26,680.000	Local	18.999123	506,896.59	31.100000	829,748.00	322,851.41	0.17
			Base	18.999123	506,896.59	31.100000	829,748.00	322,851.41	0.17

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682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	35,201.000	17.188754	605,061.33	36.900000	1,298,916.90	693,855.57	0.27
		Base		17.188754	605,061.33	36.900000	1,298,916.90	693,855.57	0.27
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	20,243.000	8.727054	176,661.76	5.980000	121,053.14	-55,608.62	0.03
		Base		8.727054	176,661.76	5.980000	121,053.14	-55,608.62	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,798.000	13.531210	376,140.57	15.620000	434,204.76	58,064.19	0.09
		Base		13.531210	376,140.57	15.620000	434,204.76	58,064.19	0.09
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,469.000	51.299798	690,956.98	56.930000	766,790.17	75,833.19	0.16
		Base		51.299798	690,956.98	56.930000	766,790.17	75,833.19	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	10,844.000	44.542857	483,022.74	73.880000	801,154.72	318,131.98	0.17
		Base		44.542857	483,022.74	73.880000	801,154.72	318,131.98	0.17
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	29,796.000	39.848117	1,187,314.49	53.010000	1,579,485.96	392,171.47	0.33
		Base		39.848117	1,187,314.49	53.010000	1,579,485.96	392,171.47	0.33
69336V101	PGT INC COMMON STOCK USD.01								
		Local	36,099.000	8.989693	324,518.91	12.280000	443,295.72	118,776.81	0.09
		Base		8.989693	324,518.91	12.280000	443,295.72	118,776.81	0.09
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	35,916.000	30.853859	1,108,147.20	52.920000	1,900,674.72	792,527.52	0.40
		Base		30.853859	1,108,147.20	52.920000	1,900,674.72	792,527.52	0.40
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	14,430.000	63.852818	921,396.16	79.380000	1,145,453.40	224,057.24	0.24
		Base		63.852818	921,396.16	79.380000	1,145,453.40	224,057.24	0.24
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,696.000	22.753980	493,670.35	68.480000	1,485,742.08	992,071.73	0.31
		Base		22.753980	493,670.35	68.480000	1,485,742.08	992,071.73	0.31

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700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,151.000	27.428621	415,571.04	17.590000	266,506.09	-149,064.95	0.06
		Base		27.428621	415,571.04	17.590000	266,506.09	-149,064.95	0.06
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	60,511.000	17.122498	1,036,099.47	15.560000	941,551.16	-94,548.31	0.20
		Base		17.122498	1,036,099.47	15.560000	941,551.16	-94,548.31	0.20
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	53,259.000	10.071440	536,394.80	0.530000	28,227.27	-508,167.53	0.01
		Base		10.071440	536,394.80	0.530000	28,227.27	-508,167.53	0.01
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	51,395.000	15.838054	813,996.78	19.830000	1,019,162.85	205,166.07	0.21
		Base		15.838054	813,996.78	19.830000	1,019,162.85	205,166.07	0.21
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	40,023.000	11.746151	470,116.19	12.190000	487,880.37	17,764.18	0.10
		Base		11.746151	470,116.19	12.190000	487,880.37	17,764.18	0.10
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	26,223.000	12.444151	326,322.97	15.430000	404,620.89	78,297.92	0.08
		Base		12.444151	326,322.97	15.430000	404,620.89	78,297.92	0.08
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	14,941.000	9.218177	137,728.78	18.250000	272,673.25	134,944.47	0.06
		Base		9.218177	137,728.78	18.250000	272,673.25	134,944.47	0.06
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,107.000	12.616173	190,592.52	16.100000	243,222.70	52,630.18	0.05
		Base		12.616173	190,592.52	16.100000	243,222.70	52,630.18	0.05
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	22,613.000	15.790989	357,081.64	28.470000	643,792.11	286,710.47	0.13
		Base		15.790989	357,081.64	28.470000	643,792.11	286,710.47	0.13
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	58,853.000	32.136000	1,891,299.99	40.070000	2,358,239.71	466,939.72	0.49
		Base		32.136000	1,891,299.99	40.070000	2,358,239.71	466,939.72	0.49

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723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	45,108.000	15.682585	707,410.04	33.840000	1,526,454.72	819,044.68	0.32
		Base		15.682585	707,410.04	33.840000	1,526,454.72	819,044.68	0.32
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	25,109.000	20.857698	523,715.93	49.410000	1,240,635.69	716,919.76	0.26
		Base		20.857698	523,715.93	49.410000	1,240,635.69	716,919.76	0.26
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	47,924.000	11.254707	539,370.58	2.100000	100,640.40	-438,730.18	0.02
		Base		11.254707	539,370.58	2.100000	100,640.40	-438,730.18	0.02
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,223.000	32.901757	369,256.42	36.170000	405,935.91	36,679.49	0.09
		Base		32.901757	369,256.42	36.170000	405,935.91	36,679.49	0.09
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	24,994.000	32.682403	816,863.98	38.580000	964,268.52	147,404.54	0.20
		Base		32.682403	816,863.98	38.580000	964,268.52	147,404.54	0.20
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	31,900.000	34.746447	1,108,411.66	72.300000	2,306,370.00	1,197,958.34	0.48
		Base		34.746447	1,108,411.66	72.300000	2,306,370.00	1,197,958.34	0.48
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,017.000	60.749006	1,033,765.83	56.360000	959,078.12	-74,687.71	0.20
		Base		60.749006	1,033,765.83	56.360000	959,078.12	-74,687.71	0.20
737464107	POST PROPERTIES INC REIT USD.01								
		Local	40,571.000	43.804078	1,777,175.25	58.290000	2,364,883.59	587,708.34	0.50
		Base		43.804078	1,777,175.25	58.290000	2,364,883.59	587,708.34	0.50
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,706.000	38.513691	258,272.81	30.100000	201,850.60	-56,422.21	0.04
		Base		38.513691	258,272.81	30.100000	201,850.60	-56,422.21	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,629.000	39.269717	849,364.70	42.170000	912,094.93	62,730.23	0.19
		Base		39.269717	849,364.70	42.170000	912,094.93	62,730.23	0.19

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74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	39,177.000	17.082379	669,236.36	45.160000	1,769,233.32	1,099,996.96	0.37
		Base		17.082379	669,236.36	45.160000	1,769,233.32	1,099,996.96	0.37
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	39,878.000	37.943571	1,513,113.74	49.070000	1,956,813.46	443,699.72	0.41
		Base		37.943571	1,513,113.74	49.070000	1,956,813.46	443,699.72	0.41
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	58,542.000	19.785518	1,158,283.77	38.330000	2,243,914.86	1,085,631.09	0.47
		Base		19.785518	1,158,283.77	38.330000	2,243,914.86	1,085,631.09	0.47
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,152.000	24.138235	896,783.72	25.830000	959,636.16	62,852.44	0.20
		Base		24.138235	896,783.72	25.830000	959,636.16	62,852.44	0.20
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,780.000	44.980689	439,911.14	43.580000	426,212.40	-13,698.74	0.09
		Base		44.980689	439,911.14	43.580000	426,212.40	-13,698.74	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,666.000	14.853660	648,599.92	19.500000	851,487.00	202,887.08	0.18
		Base		14.853660	648,599.92	19.500000	851,487.00	202,887.08	0.18
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	65,122.000	10.024567	652,819.85	10.250000	667,500.50	14,680.65	0.14
		Base		10.024567	652,819.85	10.250000	667,500.50	14,680.65	0.14
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	9,910.000	46.968746	465,460.27	77.080000	763,862.80	298,402.53	0.16
		Base		46.968746	465,460.27	77.080000	763,862.80	298,402.53	0.16
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	32,717.000	35.627677	1,165,630.72	12.480000	408,308.16	-757,322.56	0.09
		Base		35.627677	1,165,630.72	12.480000	408,308.16	-757,322.56	0.09
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,168.000	17.040738	428,881.29	18.170000	457,302.56	28,421.27	0.10
		Base		17.040738	428,881.29	18.170000	457,302.56	28,421.27	0.10

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74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	26,417.000	7.850643	207,390.43	5.550000	146,614.35	-60,776.08	0.03
		Base		7.850643	207,390.43	5.550000	146,614.35	-60,776.08	0.03
749607107	RLI CORP COMMON STOCK USD1.								
		Local	27,947.000	35.258296	985,363.60	53.530000	1,496,002.91	510,639.31	0.31
		Base		35.258296	985,363.60	53.530000	1,496,002.91	510,639.31	0.31
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	31,865.000	23.796646	758,280.12	6.120000	195,013.80	-563,266.32	0.04
		Base		23.796646	758,280.12	6.120000	195,013.80	-563,266.32	0.04
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,530.000	40.815486	429,787.07	75.740000	797,542.20	367,755.13	0.17
		Base		40.815486	429,787.07	75.740000	797,542.20	367,755.13	0.17
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	31,504.000	15.652907	493,129.18	13.100000	412,702.40	-80,426.78	0.09
		Base		15.652907	493,129.18	13.100000	412,702.40	-80,426.78	0.09
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	24,453.000	18.144535	443,688.31	27.850000	681,016.05	237,327.74	0.14
		Base		18.144535	443,688.31	27.850000	681,016.05	237,327.74	0.14
760276105	REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001								
		Local	37,819.000	13.421667	507,594.02	5.780000	218,593.82	-289,000.20	0.05
		Base		13.421667	507,594.02	5.780000	218,593.82	-289,000.20	0.05
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	27,783.000	11.253936	312,668.10	15.070000	418,689.81	106,021.71	0.09
		Base		11.253936	312,668.10	15.070000	418,689.81	106,021.71	0.09
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	73,386.000	15.838140	1,162,297.75	16.540000	1,213,804.44	51,506.69	0.25
		Base		15.838140	1,162,297.75	16.540000	1,213,804.44	51,506.69	0.25
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	35,542.000	9.969516	354,336.55	2.070000	73,571.94	-280,764.61	0.02
		Base		9.969516	354,336.55	2.070000	73,571.94	-280,764.61	0.02

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761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,309.000	56.744950	244,513.99	50.620000	218,121.58	-26,392.41	0.05
		Base		56.744950	244,513.99	50.620000	218,121.58	-26,392.41	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	22,462.000	25.563703	574,211.90	18.400000	413,300.80	-160,911.10	0.09
		Base		25.563703	574,211.90	18.400000	413,300.80	-160,911.10	0.09
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,941.000	29.089069	609,154.20	25.930000	543,000.13	-66,154.07	0.11
		Base		29.089069	609,154.20	25.930000	543,000.13	-66,154.07	0.11
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	13,863.000	49.216016	682,281.63	53.180000	737,234.34	54,952.71	0.15
		Base		49.216016	682,281.63	53.180000	737,234.34	54,952.71	0.15
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,039.000	8.777270	404,096.73	6.210000	285,902.19	-118,194.54	0.06
		Base		8.777270	404,096.73	6.210000	285,902.19	-118,194.54	0.06
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,494.000	9.769034	229,513.68	12.450000	292,500.30	62,986.62	0.06
		Base		9.769034	229,513.68	12.450000	292,500.30	62,986.62	0.06
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	26,163.000	6.930169	181,314.02	16.240000	424,887.12	243,573.10	0.09
		Base		6.930169	181,314.02	16.240000	424,887.12	243,573.10	0.09
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.0								
		Local	34,813.000	21.882342	761,789.98	40.830000	1,421,414.79	659,624.81	0.30
		Base		21.882342	761,789.98	40.830000	1,421,414.79	659,624.81	0.30
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,866.000	22.523147	582,583.71	32.620000	843,748.92	261,165.21	0.18
		Base		22.523147	582,583.71	32.620000	843,748.92	261,165.21	0.18
784635104	SPX CORP COMMON STOCK USD.01								
		Local	9,904.000	11.888900	117,747.67	11.888900	117,747.67	0.00	0.02
		Base		11.888900	117,747.67	11.888900	117,747.67	0.00	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	9,904.000	34.479000	341,480.02	34.479000	341,480.02	0.00	0.07
		Base		34.479000	341,480.02	34.479000	341,480.02	0.00	0.07
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	48,397.000	22.792808	1,103,103.53	23.180000	1,121,842.46	18,738.93	0.23
		Base		22.792808	1,103,103.53	23.180000	1,121,842.46	18,738.93	0.23
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,428.000	46.283093	482,640.09	54.150000	564,676.20	82,036.11	0.12
		Base		46.283093	482,640.09	54.150000	564,676.20	82,036.11	0.12
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	17,731.000	25.327040	449,073.74	15.330000	271,816.23	-177,257.51	0.06
		Base		25.327040	449,073.74	15.330000	271,816.23	-177,257.51	0.06
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,545.000	35.562828	659,512.64	30.950000	573,967.75	-85,544.89	0.12
		Base		35.562828	659,512.64	30.950000	573,967.75	-85,544.89	0.12
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	14,656.000	52.278440	766,192.82	68.570000	1,004,961.92	238,769.10	0.21
		Base		52.278440	766,192.82	68.570000	1,004,961.92	238,769.10	0.21
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	59,782.000	16.385173	979,538.42	21.370000	1,277,541.34	298,002.92	0.27
		Base		16.385173	979,538.42	21.370000	1,277,541.34	298,002.92	0.27
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,507.000	41.832764	355,871.32	51.750000	440,237.25	84,365.93	0.09
		Base		41.832764	355,871.32	51.750000	440,237.25	84,365.93	0.09
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	20,519.000	35.359998	725,551.79	35.460000	727,603.74	2,051.95	0.15
		Base		35.359998	725,551.79	35.460000	727,603.74	2,051.95	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,189.000	30.399559	583,337.14	38.960000	747,603.44	164,266.30	0.16
		Base		30.399559	583,337.14	38.960000	747,603.44	164,266.30	0.16

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808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	21,764.000	25.590189	556,944.88	32.470000	706,677.08	149,732.20	0.15
		Base		25.590189	556,944.88	32.470000	706,677.08	149,732.20	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,644.000	31.942647	723,309.29	34.380000	778,500.72	55,191.43	0.16
		Base		31.942647	723,309.29	34.380000	778,500.72	55,191.43	0.16
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	37,108.000	11.807992	438,170.98	10.450000	387,778.60	-50,392.38	0.08
		Base		11.807992	438,170.98	10.450000	387,778.60	-50,392.38	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,761.000	15.842428	629,910.76	17.670000	702,576.87	72,666.11	0.15
		Base		15.842428	629,910.76	17.670000	702,576.87	72,666.11	0.15
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,241.000	73.117275	895,028.56	59.810000	732,134.21	-162,894.35	0.15
		Base		73.117275	895,028.56	59.810000	732,134.21	-162,894.35	0.15
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	38,203.000	19.647102	750,578.23	21.880000	835,881.64	85,303.41	0.18
		Base		19.647102	750,578.23	21.880000	835,881.64	85,303.41	0.18
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	78,096.000	13.618417	1,063,543.92	10.790000	842,655.84	-220,888.08	0.18
		Base		13.618417	1,063,543.92	10.790000	842,655.84	-220,888.08	0.18
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	42,435.000	18.371101	779,577.66	31.060000	1,318,031.10	538,453.44	0.28
		Base		18.371101	779,577.66	31.060000	1,318,031.10	538,453.44	0.28
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	49,366.000	19.804932	977,690.26	15.100000	745,426.60	-232,263.66	0.16
		Base		19.804932	977,690.26	15.100000	745,426.60	-232,263.66	0.16
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,493.000	26.139771	117,445.99	26.350000	118,390.55	944.56	0.02
		Base		26.139771	117,445.99	26.350000	118,390.55	944.56	0.02

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	20,906.000	36.708249	767,422.65	47.930000	1,002,024.58	234,601.93	0.21
		Base		36.708249	767,422.65	47.930000	1,002,024.58	234,601.93	0.21
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,023.000	29.842719	925,810.66	33.490000	1,038,960.27	113,149.61	0.22
		Base		29.842719	925,810.66	33.490000	1,038,960.27	113,149.61	0.22
83013P105	SIZMEK INC COMMON STOCK								
		Local	14,711.000	15.718547	231,235.54	5.990000	88,118.89	-143,116.65	0.02
		Base		15.718547	231,235.54	5.990000	88,118.89	-143,116.65	0.02
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	37,600.000	13.654345	513,403.39	16.680000	627,168.00	113,764.61	0.13
		Base		13.654345	513,403.39	16.680000	627,168.00	113,764.61	0.13
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	38,861.000	23.048952	895,705.34	33.730000	1,310,781.53	415,076.19	0.27
		Base		23.048952	895,705.34	33.730000	1,310,781.53	415,076.19	0.27
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	38,578.000	12.704335	490,107.85	22.950000	885,365.10	395,257.25	0.19
		Base		12.704335	490,107.85	22.950000	885,365.10	395,257.25	0.19
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	24,440.000	16.425330	401,435.07	20.420000	499,064.80	97,629.73	0.10
		Base		16.425330	401,435.07	20.420000	499,064.80	97,629.73	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	50,930.000	27.034898	1,376,887.33	25.250000	1,285,982.50	-90,904.83	0.27
		Base		27.034898	1,376,887.33	25.250000	1,285,982.50	-90,904.83	0.27
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	17,522.000	27.179350	476,236.57	27.550000	482,731.10	6,494.53	0.10
		Base		27.179350	476,236.57	27.550000	482,731.10	6,494.53	0.10
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	34,966.000	42.267045	1,477,909.48	58.320000	2,039,217.12	561,307.64	0.43
		Base		42.267045	1,477,909.48	58.320000	2,039,217.12	561,307.64	0.43

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847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	27,877.000	21.667852	604,034.70	25.850000	720,620.45	116,585.75	0.15
		Base		21.667852	604,034.70	25.850000	720,620.45	116,585.75	0.15
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	44,013.000	10.177749	447,953.27	5.980000	263,197.74	-184,755.53	0.06
		Base		10.177749	447,953.27	5.980000	263,197.74	-184,755.53	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,982.000	14.841797	237,201.60	16.460000	263,063.72	25,862.12	0.06
		Base		14.841797	237,201.60	16.460000	263,063.72	25,862.12	0.06
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	23,740.000	17.541842	416,443.32	9.840000	233,601.60	-182,841.72	0.05
		Base		17.541842	416,443.32	9.840000	233,601.60	-182,841.72	0.05
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,027.000	27.955271	308,262.77	74.010000	816,108.27	507,845.50	0.17
		Base		27.955271	308,262.77	74.010000	816,108.27	507,845.50	0.17
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	14,752.000	19.871968	293,151.27	34.880000	514,549.76	221,398.49	0.11
		Base		19.871968	293,151.27	34.880000	514,549.76	221,398.49	0.11
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	108,815.000	5.852217	636,808.97	8.000000	870,520.00	233,711.03	0.18
		Base		5.852217	636,808.97	8.000000	870,520.00	233,711.03	0.18
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,491.000	41.916355	397,828.13	75.350000	715,146.85	317,318.72	0.15
		Base		41.916355	397,828.13	75.350000	715,146.85	317,318.72	0.15
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	21,724.000	9.250980	200,968.28	9.680000	210,288.32	9,320.04	0.04
		Base		9.250980	200,968.28	9.680000	210,288.32	9,320.04	0.04
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	13,587.000	42.471237	577,056.70	41.610000	565,355.07	-11,701.63	0.12
		Base		42.471237	577,056.70	41.610000	565,355.07	-11,701.63	0.12

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85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	88,681.000	11.861635	1,051,901.61	14.870000	1,318,686.47	266,784.86	0.28
		Base		11.861635	1,051,901.61	14.870000	1,318,686.47	266,784.86	0.28
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	16,523.000	18.439419	304,674.52	40.910000	675,955.93	371,281.41	0.14
		Base		18.439419	304,674.52	40.910000	675,955.93	371,281.41	0.14
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	89,837.000	12.417929	1,115,589.45	10.330000	928,016.21	-187,573.24	0.19
		Base		12.417929	1,115,589.45	10.330000	928,016.21	-187,573.24	0.19
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	42,539.000	28.169930	1,198,320.64	4.960000	210,993.44	-987,327.20	0.04
		Base		28.169930	1,198,320.64	4.960000	210,993.44	-987,327.20	0.04
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,195.000	42.563046	348,804.16	54.970000	450,479.15	101,674.99	0.09
		Base		42.563046	348,804.16	54.970000	450,479.15	101,674.99	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,897.000	33.721011	468,620.89	58.690000	815,614.93	346,994.04	0.17
		Base		33.721011	468,620.89	58.690000	815,614.93	346,994.04	0.17
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	64,343.000	13.408103	862,717.60	11.670000	750,882.81	-111,834.79	0.16
		Base		13.408103	862,717.60	11.670000	750,882.81	-111,834.79	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	48,498.000	14.127300	685,145.80	7.780000	377,314.44	-307,831.36	0.08
		Base		14.127300	685,145.80	7.780000	377,314.44	-307,831.36	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	27,042.000	18.258740	493,752.84	27.260000	737,164.92	243,412.08	0.15
		Base		18.258740	493,752.84	27.260000	737,164.92	243,412.08	0.15
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	17,385.000	19.757005	343,475.53	18.680000	324,751.80	-18,723.73	0.07
		Base		19.757005	343,475.53	18.680000	324,751.80	-18,723.73	0.07

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868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	25,197.000	16.414219	413,589.07	14.030000	353,513.91	-60,075.16	0.07
		Base		16.414219	413,589.07	14.030000	353,513.91	-60,075.16	0.07
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,609.000	15.668016	150,553.97	21.840000	209,860.56	59,306.59	0.04
		Base		15.668016	150,553.97	21.840000	209,860.56	59,306.59	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	29,427.000	18.456613	543,122.75	25.500000	750,388.50	207,265.75	0.16
		Base		18.456613	543,122.75	25.500000	750,388.50	207,265.75	0.16
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	29,332.000	34.320745	1,006,696.10	32.800000	962,089.60	-44,606.50	0.20
		Base		34.320745	1,006,696.10	32.800000	962,089.60	-44,606.50	0.20
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	21,497.000	40.937354	880,030.29	85.060000	1,828,534.82	948,504.53	0.38
		Base		40.937354	880,030.29	85.060000	1,828,534.82	948,504.53	0.38
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	71,013.000	11.533181	819,005.76	9.800000	695,927.40	-123,078.36	0.15
		Base		11.533181	819,005.76	9.800000	695,927.40	-123,078.36	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	47,874.000	11.879221	568,705.85	6.230000	298,255.02	-270,450.83	0.06
		Base		11.879221	568,705.85	6.230000	298,255.02	-270,450.83	0.06
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	63,457.000	17.110846	1,085,802.96	28.730000	1,823,119.61	737,316.65	0.38
		Base		17.110846	1,085,802.96	28.730000	1,823,119.61	737,316.65	0.38
87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	46,634.000	15.100751	704,208.43	16.650000	776,456.10	72,247.67	0.16
		Base		15.100751	704,208.43	16.650000	776,456.10	72,247.67	0.16
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	27,710.000	14.917894	413,374.83	7.200000	199,512.00	-213,862.83	0.04
		Base		14.917894	413,374.83	7.200000	199,512.00	-213,862.83	0.04

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87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		40,036.000	Local	19.101656	764,753.88	22.025000	881,792.90	117,039.02	0.18
			Base	19.101656	764,753.88	22.025000	881,792.90	117,039.02	0.18
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		12,203.000	Local	19.424190	237,033.39	26.790000	326,918.37	89,884.98	0.07
			Base	19.424190	237,033.39	26.790000	326,918.37	89,884.98	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		13,560.000	Local	43.619873	591,485.48	56.180000	761,800.80	170,315.32	0.16
			Base	43.619873	591,485.48	56.180000	761,800.80	170,315.32	0.16
88157K101	TESCO CORP COMMON STOCK NPV								
		28,982.000	Local	13.409315	388,628.76	7.140000	206,931.48	-181,697.28	0.04
			Base	13.409315	388,628.76	7.140000	206,931.48	-181,697.28	0.04
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		59,586.000	Local	10.835564	645,647.93	5.910000	352,153.26	-293,494.67	0.07
			Base	10.835564	645,647.93	5.910000	352,153.26	-293,494.67	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		44,737.000	Local	23.536332	1,052,944.89	24.310000	1,087,556.47	34,611.58	0.23
			Base	23.536332	1,052,944.89	24.310000	1,087,556.47	34,611.58	0.23
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		36,401.000	Local	19.328659	703,582.51	32.410000	1,179,756.41	476,173.90	0.25
			Base	19.328659	703,582.51	32.410000	1,179,756.41	476,173.90	0.25
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		34,046.000	Local	35.939646	1,223,601.20	52.420000	1,784,691.32	561,090.12	0.37
			Base	35.939646	1,223,601.20	52.420000	1,784,691.32	561,090.12	0.37
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		46,857.000	Local	19.362897	907,287.26	37.200000	1,743,080.40	835,793.14	0.37
			Base	19.362897	907,287.26	37.200000	1,743,080.40	835,793.14	0.37
886423102	TIDEWATER INC COMMON STOCK USD.1								
		34,899.000	Local	19.461270	679,178.85	13.140000	458,572.86	-220,605.99	0.10
			Base	19.461270	679,178.85	13.140000	458,572.86	-220,605.99	0.10

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
887399103	TIMKENSTEEL CORP COMMON STOCK								
		28,448.000	Local	18.539923	527,423.74	10.120000	287,893.76	-239,529.98	0.06
			Base	18.539923	527,423.74	10.120000	287,893.76	-239,529.98	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		32,385.000	Local	23.682337	766,952.49	6.610000	214,064.85	-552,887.64	0.04
			Base	23.682337	766,952.49	6.610000	214,064.85	-552,887.64	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		9,103.000	Local	41.980993	382,152.98	53.360000	485,736.08	103,583.10	0.10
			Base	41.980993	382,152.98	53.360000	485,736.08	103,583.10	0.10
89055F103	TOPBUILD CORP COMMON STOCK								
		28,428.000	Local	28.872147	820,777.40	30.970000	880,415.16	59,637.76	0.18
			Base	28.872147	820,777.40	30.970000	880,415.16	59,637.76	0.18
891092108	TORO CO COMMON STOCK USD1.								
		27,505.000	Local	36.300398	998,442.45	70.540000	1,940,202.70	941,760.25	0.41
			Base	36.300398	998,442.45	70.540000	1,940,202.70	941,760.25	0.41
894650100	TREDEGAR CORP COMMON STOCK NPV								
		18,452.000	Local	19.874396	366,722.36	13.080000	241,352.16	-125,370.20	0.05
			Base	19.874396	366,722.36	13.080000	241,352.16	-125,370.20	0.05
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		31,178.000	Local	17.014236	530,469.84	22.470000	700,569.66	170,099.82	0.15
			Base	17.014236	530,469.84	22.470000	700,569.66	170,099.82	0.15
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		70,700.000	Local	5.490082	388,148.79	5.840000	412,888.00	24,739.21	0.09
			Base	5.490082	388,148.79	5.840000	412,888.00	24,739.21	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		32,736.000	Local	8.191677	268,162.73	5.410000	177,101.76	-91,060.97	0.04
			Base	8.191677	268,162.73	5.410000	177,101.76	-91,060.97	0.04
902104108	II VI INC COMMON STOCK NPV								
		39,121.000	Local	21.556880	843,326.72	16.080000	629,065.68	-214,261.04	0.13
			Base	21.556880	843,326.72	16.080000	629,065.68	-214,261.04	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		Local	42,058.000	35.237629	1,482,024.21	50.270000	2,114,255.66	632,231.45	0.44
		Base		35.237629	1,482,024.21	50.270000	2,114,255.66	632,231.45	0.44
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	31,144.000	45.001578	1,401,529.14	50.810000	1,582,426.64	180,897.50	0.33
		Base		45.001578	1,401,529.14	50.810000	1,582,426.64	180,897.50	0.33
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	39,673.000	33.231780	1,318,404.40	14.090000	558,992.57	-759,411.83	0.12
		Base		33.231780	1,318,404.40	14.090000	558,992.57	-759,411.83	0.12
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,334.000	26.024528	529,182.75	16.020000	325,750.68	-203,432.07	0.07
		Base		26.024528	529,182.75	16.020000	325,750.68	-203,432.07	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,131.000	29.874519	332,533.27	29.810000	331,815.11	-718.16	0.07
		Base		29.874519	332,533.27	29.810000	331,815.11	-718.16	0.07
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,329.000	65.429733	741,253.45	106.810000	1,210,050.49	468,797.04	0.25
		Base		65.429733	741,253.45	106.810000	1,210,050.49	468,797.04	0.25
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	37,460.000	24.847806	930,798.82	11.260000	421,799.60	-508,999.22	0.09
		Base		24.847806	930,798.82	11.260000	421,799.60	-508,999.22	0.09
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	43,146.000	13.426345	579,293.09	20.440000	881,904.24	302,611.15	0.18
		Base		13.426345	579,293.09	20.440000	881,904.24	302,611.15	0.18
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	48,051.000	27.632237	1,327,756.60	37.990000	1,825,457.49	497,700.89	0.38
		Base		27.632237	1,327,756.60	37.990000	1,825,457.49	497,700.89	0.38
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,641.000	21.330139	333,624.71	35.050000	548,217.05	214,592.34	0.11
		Base		21.330139	333,624.71	35.050000	548,217.05	214,592.34	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,277.000	23.535664	312,483.01	13.150000	174,592.55	-137,890.46	0.04
		Base		23.535664	312,483.01	13.150000	174,592.55	-137,890.46	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		Local	16,844.000	44.743349	753,656.97	49.570000	834,957.08	81,300.11	0.17
		Base		44.743349	753,656.97	49.570000	834,957.08	81,300.11	0.17
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,281.000	28.071057	316,669.59	42.030000	474,140.43	157,470.84	0.10
		Base		28.071057	316,669.59	42.030000	474,140.43	157,470.84	0.10
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	14,960.000	34.606501	517,713.25	57.680000	862,892.80	345,179.55	0.18
		Base		34.606501	517,713.25	57.680000	862,892.80	345,179.55	0.18
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,101.000	41.686637	379,390.08	46.940000	427,200.94	47,810.86	0.09
		Base		41.686637	379,390.08	46.940000	427,200.94	47,810.86	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	24,155.000	15.775880	381,066.39	29.540000	713,538.70	332,472.31	0.15
		Base		15.775880	381,066.39	29.540000	713,538.70	332,472.31	0.15
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	15,604.000	14.939489	233,115.79	3.510000	54,770.04	-178,345.75	0.01
		Base		14.939489	233,115.79	3.510000	54,770.04	-178,345.75	0.01
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	19,733.000	19.152883	377,943.84	18.740000	369,796.42	-8,147.42	0.08
		Base		19.152883	377,943.84	18.740000	369,796.42	-8,147.42	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,129.000	47.317664	763,186.61	43.650000	704,030.85	-59,155.76	0.15
		Base		47.317664	763,186.61	43.650000	704,030.85	-59,155.76	0.15
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	14,834.000	8.407159	124,711.79	7.420000	110,068.28	-14,643.51	0.02
		Base		8.407159	124,711.79	7.420000	110,068.28	-14,643.51	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	22,032.000	12.182240	268,399.11	17.040000	375,425.28	107,026.17	0.08
		Base		12.182240	268,399.11	17.040000	375,425.28	107,026.17	0.08
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	12,870.000	29.599522	380,945.85	32.410000	417,116.70	36,170.85	0.09
		Base		29.599522	380,945.85	32.410000	417,116.70	36,170.85	0.09
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	30,307.000	37.596884	1,139,448.75	20.510000	621,596.57	-517,852.18	0.13
		Base		37.596884	1,139,448.75	20.510000	621,596.57	-517,852.18	0.13
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	6,064.000	40.457871	245,336.53	37.240000	225,823.36	-19,513.17	0.05
		Base		40.457871	245,336.53	37.240000	225,823.36	-19,513.17	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,920.000	22.180026	330,925.99	28.990000	432,530.80	101,604.81	0.09
		Base		22.180026	330,925.99	28.990000	432,530.80	101,604.81	0.09
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	33,018.000	45.892256	1,515,270.50	64.290000	2,122,727.22	607,456.72	0.44
		Base		45.892256	1,515,270.50	64.290000	2,122,727.22	607,456.72	0.44
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	174,856.000	6.284713	1,098,919.74	5.370000	938,976.72	-159,943.02	0.20
		Base		6.284713	1,098,919.74	5.370000	938,976.72	-159,943.02	0.20
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,245.000	12.059831	147,672.63	10.200000	124,899.00	-22,773.63	0.03
		Base		12.059831	147,672.63	10.200000	124,899.00	-22,773.63	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	20,070.000	23.423654	470,112.74	51.310000	1,029,791.70	559,678.96	0.22
		Base		23.423654	470,112.74	51.310000	1,029,791.70	559,678.96	0.22
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,112.000	107.332917	548,685.87	100.500000	513,756.00	-34,929.87	0.11
		Base		107.332917	548,685.87	100.500000	513,756.00	-34,929.87	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	21,901.000	42.309749	926,625.82	32.640000	714,848.64	-211,777.18	0.15
		Base		42.309749	926,625.82	32.640000	714,848.64	-211,777.18	0.15
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,012.000	48.467842	485,260.03	89.070000	891,768.84	406,508.81	0.19
		Base		48.467842	485,260.03	89.070000	891,768.84	406,508.81	0.19
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	26,640.000	40.120336	1,068,805.75	45.080000	1,200,931.20	132,125.45	0.25
		Base		40.120336	1,068,805.75	45.080000	1,200,931.20	132,125.45	0.25
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	19,941.000	19.326173	385,383.21	26.080000	520,061.28	134,678.07	0.11
		Base		19.326173	385,383.21	26.080000	520,061.28	134,678.07	0.11
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	20,974.000	38.905518	816,004.33	52.820000	1,107,846.68	291,842.35	0.23
		Base		38.905518	816,004.33	52.820000	1,107,846.68	291,842.35	0.23
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	30,886.000	8.286618	255,940.47	6.400000	197,670.40	-58,270.07	0.04
		Base		8.286618	255,940.47	6.400000	197,670.40	-58,270.07	0.04
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	18,986.000	46.714792	886,927.05	44.440000	843,737.84	-43,189.21	0.18
		Base		46.714792	886,927.05	44.440000	843,737.84	-43,189.21	0.18
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	52,512.000	5.450454	286,214.26	10.510000	551,901.12	265,686.86	0.12
		Base		5.450454	286,214.26	10.510000	551,901.12	265,686.86	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,013.000	12.522624	250,615.28	19.150000	383,248.95	132,633.67	0.08
		Base		12.522624	250,615.28	19.150000	383,248.95	132,633.67	0.08
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	35,836.000	37.296795	1,336,567.93	53.430000	1,914,717.48	578,149.55	0.40
		Base		37.296795	1,336,567.93	53.430000	1,914,717.48	578,149.55	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		76,608.000	Local	20.935526	1,603,828.81	21.640000	1,657,797.12	53,968.31	0.35
			Base	20.935526	1,603,828.81	21.640000	1,657,797.12	53,968.31	0.35
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		6,335.000	Local	65.862751	417,240.53	26.840000	170,031.40	-247,209.13	0.04
			Base	65.862751	417,240.53	26.840000	170,031.40	-247,209.13	0.04
983772104	XO GROUP INC COMMON STOCK USD.01								
		17,550.000	Local	10.280096	180,415.68	14.130000	247,981.50	67,565.82	0.05
			Base	10.280096	180,415.68	14.130000	247,981.50	67,565.82	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		14,860.000	Local	25.995405	386,291.72	15.630000	232,261.80	-154,029.92	0.05
			Base	25.995405	386,291.72	15.630000	232,261.80	-154,029.92	0.05
G3323L100	FABRINET COMMON STOCK USD.01								
		22,383.000	Local	20.088057	449,630.97	18.330000	410,280.39	-39,350.58	0.09
			Base	20.088057	449,630.97	18.330000	410,280.39	-39,350.58	0.09
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		21,264.000	Local	40.575025	862,787.33	89.300000	1,898,875.20	1,036,087.87	0.40
			Base	40.575025	862,787.33	89.300000	1,898,875.20	1,036,087.87	0.40
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		68,524.000	Local	9.818740	672,819.34	4.590000	314,525.16	-358,294.18	0.07
			Base	9.818740	672,819.34	4.590000	314,525.16	-358,294.18	0.07
US DOLLAR Total									
		18,778,855.000	Local		410,243,944.94		476,415,556.60	66,171,611.66	99.79
			Base		410,243,944.94		476,415,556.60	66,171,611.66	99.79
EQUITY Total									
		18,778,855.000	Base		410,243,944.94		476,415,556.60	66,171,611.66	99.79

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Holdings

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

As of: *September 30, 2015*

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		19,797,987.440	Base	411,263,077.38		477,434,689.04	66,171,611.66	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	4,312,538.230	1.000000	4,312,538.23	1.000000	4,312,538.23	0.00	0.23
		Base		1.000000	4,312,538.23	1.000000	4,312,538.23	0.00	0.23
US DOLLAR Total									
		Local	4,312,538.230		4,312,538.23		4,312,538.23	0.00	0.23
		Base			4,312,538.23		4,312,538.23	0.00	0.23
CASH Total									
		Base	4,312,538.230		4,312,538.23		4,312,538.23	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					0.01	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.038000	5,001,900.00	1,900.00	0.26
		Base		100.000000	5,000,000.00	100.038000	5,001,900.00	1,900.00	0.26
US DOLLAR Total									
		Local	5,000,000.000		5,000,000.00		5,001,900.00	1,900.00	0.26
		Base			5,000,000.00		5,001,900.00	1,900.00	0.26
CASH EQUIVALENT Total									
		Base	5,000,000.000		5,000,000.00		5,001,900.00	1,900.00	0.26
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	638,823.270	1.000000	638,823.27	1.000000	638,823.27	0.00	0.03
		Base		1.000000	638,823.27	1.000000	638,823.27	0.00	0.03

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		638,823.270	Local		638,823.27		638,823.27	0.00	0.03
			Base		638,823.27		638,823.27	0.00	0.03
EQUITY Total									
		638,823.270	Base		638,823.27		638,823.27	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		5,000,000.000	Local	99.885461	4,994,273.04	106.646200	5,332,310.00	338,036.96	0.28
			Base	99.885461	4,994,273.04	106.646200	5,332,310.00	338,036.96	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.673506	4,983,675.29	110.026600	5,501,330.00	517,654.71	0.29
			Base	99.673506	4,983,675.29	110.026600	5,501,330.00	517,654.71	0.29
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.897800	3,968,939.59	110.579200	4,393,311.62	424,372.03	0.23
			Base	99.897800	3,968,939.59	110.579200	4,393,311.62	424,372.03	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		5,000,000.000	Local	99.725132	4,986,256.62	141.531500	7,076,575.00	2,090,318.38	0.37
			Base	99.725132	4,986,256.62	141.531500	7,076,575.00	2,090,318.38	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					0.8896	18 Mar 2019		
		7,000,000.000	Local	100.000000	7,000,000.00	99.573900	6,970,173.00	-29,827.00	0.37
			Base	100.000000	7,000,000.00	99.573900	6,970,173.00	-29,827.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		3,000,000.000	Local	99.918796	2,997,563.89	123.757400	3,712,722.00	715,158.11	0.20
			Base	99.918796	2,997,563.89	123.757400	3,712,722.00	715,158.11	0.20
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		5,000,000.000	Local	109.444519	5,472,225.93	110.345200	5,517,260.00	45,034.07	0.29
			Base	109.444519	5,472,225.93	110.345200	5,517,260.00	45,034.07	0.29

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035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.7001	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	98.756900	6,912,983.00	-87,017.00	0.36
		Base		100.000000	7,000,000.00	98.756900	6,912,983.00	-87,017.00	0.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.61435	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.543500	9,954,350.00	-45,650.00	0.52
		Base		100.000000	10,000,000.00	99.543500	9,954,350.00	-45,650.00	0.52
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.9601	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.602200	6,972,154.00	-27,846.00	0.37
		Base		100.000000	7,000,000.00	99.602200	6,972,154.00	-27,846.00	0.37
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.6505	15 Aug 2016		
		Local	5,000,000.000	99.635674	4,981,783.69	99.635200	4,981,760.00	-23.69	0.26
		Base		99.635674	4,981,783.69	99.635200	4,981,760.00	-23.69	0.26
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	104.269669	5,213,483.46	104.442400	5,222,120.00	8,636.54	0.28
		Base		104.269669	5,213,483.46	104.442400	5,222,120.00	8,636.54	0.28
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.772	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	99.824900	6,987,743.00	-12,257.00	0.37
		Base		100.000000	7,000,000.00	99.824900	6,987,743.00	-12,257.00	0.37
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.1905	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.281800	3,008,454.00	8,454.00	0.16
		Base		100.000000	3,000,000.00	100.281800	3,008,454.00	8,454.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.975131	4,998,756.56	101.003300	5,050,165.00	51,408.44	0.27
		Base		99.975131	4,998,756.56	101.003300	5,050,165.00	51,408.44	0.27
111320AF4	BROADCOM CORP SR UNSECURED 08/22 2.5					2.5	15 Aug 2022		
		Local	8,365,000.000	98.277077	8,220,877.45	97.750000	8,176,787.50	-44,089.95	0.43
		Base		98.277077	8,220,877.45	97.750000	8,176,787.50	-44,089.95	0.43
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.741152	4,599,080.06	112.055500	4,653,664.92	54,584.86	0.25
Original Face:		Base	4,153,000.000	110.741152	4,599,080.06	112.055500	4,653,664.92	54,584.86	0.25

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12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.824561	5,141,228.05	107.870400	5,393,520.00	252,291.95	0.28
Original Face:		Base	5,000,000.000	102.824561	5,141,228.05	107.870400	5,393,520.00	252,291.95	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.615411	3,386,308.56	104.040300	3,433,329.90	47,021.34	0.18
Original Face:		Base	3,300,000.000	102.615411	3,386,308.56	104.040300	3,433,329.90	47,021.34	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	5,480,097.690	99.998464	5,480,013.50	100.190700	5,490,548.24	10,534.74	0.29
Original Face:		Base	5,900,000.000	99.998464	5,480,013.50	100.190700	5,490,548.24	10,534.74	0.29
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	10,000,000.000	99.994491	9,999,449.05	99.929800	9,992,980.00	-6,469.05	0.53
Original Face:		Base	10,000,000.000	99.994491	9,999,449.05	99.929800	9,992,980.00	-6,469.05	0.53
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.922040	5,246,101.99	107.513600	5,375,680.00	129,578.01	0.28
Original Face:		Base	5,000,000.000	104.922040	5,246,101.99	107.513600	5,375,680.00	129,578.01	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	6,198,865.410	100.208017	6,211,760.11	100.030600	6,200,762.26	-10,997.85	0.33
Original Face:		Base	9,500,000.000	100.208017	6,211,760.11	100.030600	6,200,762.26	-10,997.85	0.33
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	4,231,620.710	99.998830	4,231,571.22	99.438400	4,207,855.93	-23,715.29	0.22
Original Face:		Base	5,250,000.000	99.998830	4,231,571.22	99.438400	4,207,855.93	-23,715.29	0.22
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,094,976.710	99.998894	2,094,953.54	98.681600	2,067,356.54	-27,597.00	0.11
Original Face:		Base	2,500,000.000	99.998894	2,094,953.54	98.681600	2,067,356.54	-27,597.00	0.11
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.961271	4,498,257.21	100.440100	4,519,804.50	21,547.29	0.24
Original Face:		Base	4,500,000.000	99.961271	4,498,257.21	100.440100	4,519,804.50	21,547.29	0.24
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.87655	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.060000	7,004,200.00	4,200.00	0.37
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.060000	7,004,200.00	4,200.00	0.37

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14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					1.47445	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.279900	5,013,995.00	13,995.00	0.26
		Base		100.000000	5,000,000.00	100.279900	5,013,995.00	13,995.00	0.26
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.852921	2,995,587.64	100.342700	3,010,281.00	14,693.36	0.16
		Base		99.852921	2,995,587.64	100.342700	3,010,281.00	14,693.36	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.864	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	98.321700	3,932,868.00	-67,132.00	0.21
		Base		100.000000	4,000,000.00	98.321700	3,932,868.00	-67,132.00	0.21
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	101.888664	5,094,433.22	101.921800	5,096,090.00	1,656.78	0.27
		Base		101.888664	5,094,433.22	101.921800	5,096,090.00	1,656.78	0.27
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.941600	2,038,832.00	38,832.00	0.11
		Base		100.000000	2,000,000.00	101.941600	2,038,832.00	38,832.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	927,670.830	99.432689	922,408.05	99.701300	924,899.88	2,491.83	0.05
Original Face:		Base	1,175,000.000	99.432689	922,408.05	99.701300	924,899.88	2,491.83	0.05
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.934714	5,146,735.71	100.939000	5,046,950.00	-99,785.71	0.27
Original Face:		Base	5,000,000.000	102.934714	5,146,735.71	100.939000	5,046,950.00	-99,785.71	0.27
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.715178	9,971,517.79	114.144300	11,414,430.00	1,442,912.21	0.60
		Base		99.715178	9,971,517.79	114.144300	11,414,430.00	1,442,912.21	0.60
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.774870	4,988,743.52	112.343900	5,617,195.00	628,451.48	0.30
		Base		99.774870	4,988,743.52	112.343900	5,617,195.00	628,451.48	0.30
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.176371	5,608,818.55	111.318900	5,565,945.00	-42,873.55	0.29
Original Face:		Base	5,000,000.000	112.176371	5,608,818.55	111.318900	5,565,945.00	-42,873.55	0.29

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233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0101	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.547100	4,977,355.00	-22,645.00	0.26
		Base		100.000000	5,000,000.00	99.547100	4,977,355.00	-22,645.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.863573	2,995,907.18	101.629500	3,048,885.00	52,977.82	0.16
		Base		99.863573	2,995,907.18	101.629500	3,048,885.00	52,977.82	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.799844	2,993,995.33	98.686800	2,960,604.00	-33,391.33	0.16
		Base		99.799844	2,993,995.33	98.686800	2,960,604.00	-33,391.33	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.988955	4,999,447.74	104.050100	5,202,505.00	203,057.26	0.27
		Base		99.988955	4,999,447.74	104.050100	5,202,505.00	203,057.26	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.926477	4,996,323.84	110.475900	5,523,795.00	527,471.16	0.29
		Base		99.926477	4,996,323.84	110.475900	5,523,795.00	527,471.16	0.29
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.665494	4,983,274.68	110.546300	5,527,315.00	544,040.32	0.29
		Base		99.665494	4,983,274.68	110.546300	5,527,315.00	544,040.32	0.29
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	185,217.700	100.194944	185,578.77	110.902452	205,410.97	19,832.20	0.01
Original Face:		Base	5,000,000.000	100.194944	185,578.77	110.902452	205,410.97	19,832.20	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	638,614.200	100.000000	638,614.20	103.597101	661,585.80	22,971.60	0.03
Original Face:		Base	15,000,000.000	100.000000	638,614.20	103.597101	661,585.80	22,971.60	0.03
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	685,711.360	100.370211	688,249.94	103.969629	712,931.56	24,681.62	0.04
Original Face:		Base	16,453,008.000	100.370211	688,249.94	103.969629	712,931.56	24,681.62	0.04
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,154,139.200	105.120455	8,571,668.24	103.851637	8,468,207.04	-103,461.20	0.45
Original Face:		Base	10,000,000.000	105.120455	8,571,668.24	103.851637	8,468,207.04	-103,461.20	0.45

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3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,683,957.550	103.748698	1,747,084.03	106.876288	1,799,751.32	52,667.29	0.09
	Original Face:	Base	5,085,000.000	103.748698	1,747,084.03	106.876288	1,799,751.32	52,667.29	0.09
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	6,127,463.750	103.202598	6,323,701.77	104.417388	6,398,137.60	74,435.83	0.34
	Original Face:	Base	11,186,424.000	103.202598	6,323,701.77	104.417388	6,398,137.60	74,435.83	0.34
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,827,205.290	102.390307	4,942,590.33	102.058299	4,926,563.61	-16,026.72	0.26
	Original Face:	Base	5,300,000.000	102.390307	4,942,590.33	102.058299	4,926,563.61	-16,026.72	0.26
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	6,543.720	99.829608	6,532.57	104.154200	6,815.56	282.99	0.00
	Original Face:	Base	3,000,000.000	99.829608	6,532.57	104.154200	6,815.56	282.99	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	3,009,156.850	105.363441	3,170,551.20	112.344565	3,380,624.17	210,072.97	0.18
	Original Face:	Base	10,300,000.000	105.363441	3,170,551.20	112.344565	3,380,624.17	210,072.97	0.18
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	200,261.650	99.789126	199,839.35	105.236694	210,748.74	10,909.39	0.01
	Original Face:	Base	5,000,000.000	99.789126	199,839.35	105.236694	210,748.74	10,909.39	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,401,735.020	99.532714	1,395,184.91	111.246054	1,559,374.90	164,189.99	0.08
	Original Face:	Base	14,598,876.000	99.532714	1,395,184.91	111.246054	1,559,374.90	164,189.99	0.08
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	1,130,337.740	99.522100	1,124,935.86	111.205713	1,257,000.14	132,064.28	0.07
	Original Face:	Base	11,774,977.000	99.522100	1,124,935.86	111.205713	1,257,000.14	132,064.28	0.07
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	510,263.330	99.451632	507,465.21	110.817578	565,461.46	57,996.25	0.03
	Original Face:	Base	3,598,890.000	99.451632	507,465.21	110.817578	565,461.46	57,996.25	0.03
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	478,748.020	99.560449	476,643.68	111.001644	531,418.17	54,774.49	0.03
	Original Face:	Base	6,241,535.000	99.560449	476,643.68	111.001644	531,418.17	54,774.49	0.03

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312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	409,795.540	99.987704	409,745.15	103.906258	425,803.21	16,058.06	0.02
Original Face:		Base	5,489,657.000	99.987704	409,745.15	103.906258	425,803.21	16,058.06	0.02
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	596,668.050	100.273583	598,300.43	112.760189	672,804.02	74,503.59	0.04
Original Face:		Base	5,000,000.000	100.273583	598,300.43	112.760189	672,804.02	74,503.59	0.04
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	474,938.350	101.041219	479,883.50	112.249144	533,114.23	53,230.73	0.03
Original Face:		Base	5,000,000.000	101.041219	479,883.50	112.249144	533,114.23	53,230.73	0.03
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	625,541.950	100.706292	629,960.10	111.793741	699,316.75	69,356.65	0.04
Original Face:		Base	5,000,000.000	100.706292	629,960.10	111.793741	699,316.75	69,356.65	0.04
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.49	01 Jan 2037		
		Local	2,793,717.660	104.330406	2,914,696.97	106.462756	2,974,268.82	59,571.85	0.16
Original Face:		Base	6,000,000.000	104.330406	2,914,696.97	106.462756	2,974,268.82	59,571.85	0.16
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.297	01 Oct 2036		
		Local	2,069,994.000	104.278604	2,158,560.84	106.582154	2,206,244.19	47,683.35	0.12
Original Face:		Base	5,000,000.000	104.278604	2,158,560.84	106.582154	2,206,244.19	47,683.35	0.12
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,696,685.700	104.377615	6,989,840.81	102.951614	6,894,346.01	-95,494.80	0.36
Original Face:		Base	10,000,000.000	104.377615	6,989,840.81	102.951614	6,894,346.01	-95,494.80	0.36
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	6,897,673.200	104.302570	7,194,450.40	102.950855	7,101,213.53	-93,236.87	0.37
Original Face:		Base	10,000,000.000	104.302570	7,194,450.40	102.950855	7,101,213.53	-93,236.87	0.37
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,951,669.740	103.347609	5,117,432.27	104.667919	5,182,809.67	65,377.40	0.27
Original Face:		Base	5,920,907.000	103.347609	5,117,432.27	104.667919	5,182,809.67	65,377.40	0.27
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	8,645,650.000	104.253936	9,013,430.38	104.671636	9,049,543.30	36,112.92	0.48
Original Face:		Base	10,000,000.000	104.253936	9,013,430.38	104.671636	9,049,543.30	36,112.92	0.48

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		7,423,590.090	Local	101.480176	7,533,472.26	100.615779	7,469,303.00	-64,169.26	0.39
	Original Face:	8,000,000.000	Base	101.480176	7,533,472.26	100.615779	7,469,303.00	-64,169.26	0.39
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		5,000,000.000	Local	116.206489	5,810,324.45	121.215100	6,060,755.00	250,430.55	0.32
			Base	116.206489	5,810,324.45	121.215100	6,060,755.00	250,430.55	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		5,000,000.000	Local	101.350264	5,067,513.20	107.829800	5,391,490.00	323,976.80	0.28
			Base	101.350264	5,067,513.20	107.829800	5,391,490.00	323,976.80	0.28
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		5,000,000.000	Local	118.600899	5,930,044.96	125.400100	6,270,005.00	339,960.04	0.33
			Base	118.600899	5,930,044.96	125.400100	6,270,005.00	339,960.04	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		10,000,000.000	Local	101.200624	10,120,062.42	101.299500	10,129,950.00	9,887.58	0.53
			Base	101.200624	10,120,062.42	101.299500	10,129,950.00	9,887.58	0.53
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		2,775,000.000	Local	100.230370	2,781,392.78	100.288400	2,783,003.10	1,610.32	0.15
			Base	100.230370	2,781,392.78	100.288400	2,783,003.10	1,610.32	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		5,000,000.000	Local	102.096813	5,104,840.65	102.032400	5,101,620.00	-3,220.65	0.27
			Base	102.096813	5,104,840.65	102.032400	5,101,620.00	-3,220.65	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		5,000,000.000	Local	101.451520	5,072,576.00	101.364700	5,068,235.00	-4,341.00	0.27
			Base	101.451520	5,072,576.00	101.364700	5,068,235.00	-4,341.00	0.27
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		5,000,000.000	Local	101.468149	5,073,407.43	108.858600	5,442,930.00	369,522.57	0.29
			Base	101.468149	5,073,407.43	108.858600	5,442,930.00	369,522.57	0.29
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		5,000,000.000	Local	112.139921	5,606,996.03	112.152000	5,607,600.00	603.97	0.30
			Base	112.139921	5,606,996.03	112.152000	5,607,600.00	603.97	0.30

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3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		5,510,000.000	Local	110.768304	6,103,333.56	110.822400	6,106,314.24	2,980.68	0.32
			Base	110.768304	6,103,333.56	110.822400	6,106,314.24	2,980.68	0.32
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		2,248,609.440	Local	105.586702	2,374,232.55	107.230000	2,411,183.90	36,951.35	0.13
	Original Face:	3,000,000.000	Base	105.586702	2,374,232.55	107.230000	2,411,183.90	36,951.35	0.13
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.57947	25 Mar 2052		
		1,008,614.230	Local	110.112627	1,110,611.62	112.282000	1,132,492.23	21,880.61	0.06
	Original Face:	4,261,779.000	Base	110.112627	1,110,611.62	112.282000	1,132,492.23	21,880.61	0.06
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		4,304,919.300	Local	106.841114	4,599,423.75	108.501400	4,670,897.71	71,473.96	0.25
	Original Face:	6,000,000.000	Base	106.841114	4,599,423.75	108.501400	4,670,897.71	71,473.96	0.25
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		5,000,000.000	Local	102.499748	5,124,987.40	105.272100	5,263,605.00	138,617.60	0.28
	Original Face:	5,000,000.000	Base	102.499748	5,124,987.40	105.272100	5,263,605.00	138,617.60	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		3,248,806.550	Local	105.332457	3,422,047.77	106.435600	3,457,886.74	35,838.97	0.18
	Original Face:	5,000,000.000	Base	105.332457	3,422,047.77	106.435600	3,457,886.74	35,838.97	0.18
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		4,664,293.060	Local	111.556640	5,203,328.63	109.912700	5,126,650.44	-76,678.19	0.27
	Original Face:	5,469,245.000	Base	111.556640	5,203,328.63	109.912700	5,126,650.44	-76,678.19	0.27
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		4,804,895.700	Local	100.591171	4,833,300.84	101.098300	4,857,667.87	24,367.03	0.26
	Original Face:	10,000,000.000	Base	100.591171	4,833,300.84	101.098300	4,857,667.87	24,367.03	0.26
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		3,665,680.500	Local	102.553001	3,759,265.35	99.803000	3,658,459.11	-100,806.24	0.19
	Original Face:	5,000,000.000	Base	102.553001	3,759,265.35	99.803000	3,658,459.11	-100,806.24	0.19
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		4,156,943.940	Local	99.910377	4,153,218.38	102.123700	4,245,224.96	92,006.58	0.22
	Original Face:	6,000,000.000	Base	99.910377	4,153,218.38	102.123700	4,245,224.96	92,006.58	0.22

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3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,779,793.100	99.169995	3,748,420.62	102.289200	3,866,320.12	117,899.50	0.20
	Original Face:	Base	5,000,000.000	99.169995	3,748,420.62	102.289200	3,866,320.12	117,899.50	0.20
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.5439	25 Apr 2038		
		Local	3,677,003.800	99.825381	3,670,583.04	100.448800	3,693,506.19	22,923.15	0.19
	Original Face:	Base	5,000,000.000	99.825381	3,670,583.04	100.448800	3,693,506.19	22,923.15	0.19
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,810,110.200	106.983305	4,076,181.80	105.273600	4,011,040.17	-65,141.63	0.21
	Original Face:	Base	5,000,000.000	106.983305	4,076,181.80	105.273600	4,011,040.17	-65,141.63	0.21
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,566,651.840	104.595266	1,638,643.66	107.336100	1,681,582.99	42,939.33	0.09
	Original Face:	Base	1,750,000.000	104.595266	1,638,643.66	107.336100	1,681,582.99	42,939.33	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.147354	3,401,556.93	97.387200	3,556,387.72	154,830.79	0.19
	Original Face:	Base	3,651,802.000	93.147354	3,401,556.93	97.387200	3,556,387.72	154,830.79	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	6,266,950.550	103.006923	6,455,392.93	102.727700	6,437,894.16	-17,498.77	0.34
	Original Face:	Base	8,500,000.000	103.006923	6,455,392.93	102.727700	6,437,894.16	-17,498.77	0.34
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,039,388.450	103.263085	4,171,197.11	103.684000	4,188,199.52	17,002.41	0.22
	Original Face:	Base	5,000,000.000	103.263085	4,171,197.11	103.684000	4,188,199.52	17,002.41	0.22
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,370,288.850	106.463136	4,652,746.58	107.677400	4,705,813.41	53,066.83	0.25
	Original Face:	Base	5,000,000.000	106.463136	4,652,746.58	107.677400	4,705,813.41	53,066.83	0.25
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,906,072.750	103.094690	4,026,953.59	104.531200	4,083,064.72	56,111.13	0.22
	Original Face:	Base	5,000,000.000	103.094690	4,026,953.59	104.531200	4,083,064.72	56,111.13	0.22
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,520,165.400	101.392599	4,583,113.20	104.204900	4,710,233.83	127,120.63	0.25
	Original Face:	Base	5,000,000.000	101.392599	4,583,113.20	104.204900	4,710,233.83	127,120.63	0.25

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3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	7,438,396.790	108.975065	8,105,997.74	111.263800	8,276,242.93	170,245.19	0.44
Original Face:		Base	8,346,000.000	108.975065	8,105,997.74	111.263800	8,276,242.93	170,245.19	0.44
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	4,094,141.550	102.520472	4,197,333.23	104.130500	4,263,250.07	65,916.84	0.22
Original Face:		Base	5,000,000.000	102.520472	4,197,333.23	104.130500	4,263,250.07	65,916.84	0.22
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	5,001,418.260	102.943715	5,148,645.78	104.416100	5,222,285.89	73,640.11	0.28
Original Face:		Base	6,000,000.000	102.943715	5,148,645.78	104.416100	5,222,285.89	73,640.11	0.28
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,539,253.220	104.617837	8,933,582.04	106.918400	9,130,032.91	196,450.87	0.48
Original Face:		Base	9,284,523.000	104.617837	8,933,582.04	106.918400	9,130,032.91	196,450.87	0.48
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	4,087,232.750	101.691807	4,156,380.84	101.297400	4,140,260.51	-16,120.33	0.22
Original Face:		Base	5,000,000.000	101.691807	4,156,380.84	101.297400	4,140,260.51	-16,120.33	0.22
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.45518	25 May 2018		
		Local	9,201,835.800	100.197652	9,220,023.39	99.909800	9,193,535.74	-26,487.65	0.48
Original Face:		Base	10,000,000.000	100.197652	9,220,023.39	99.909800	9,193,535.74	-26,487.65	0.48
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.777420	10,989,242.38	99.837400	10,674,887.36	-314,355.02	0.56
Original Face:		Base	10,692,273.000	102.777420	10,989,242.38	99.837400	10,674,887.36	-314,355.02	0.56
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	556,222.680	99.830318	555,278.87	110.669326	615,567.89	60,289.02	0.03
Original Face:		Base	6,625,000.000	99.830318	555,278.87	110.669326	615,567.89	60,289.02	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	227,624.950	99.996059	227,615.98	103.706051	236,060.85	8,444.87	0.01
Original Face:		Base	5,000,000.000	99.996059	227,615.98	103.706051	236,060.85	8,444.87	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	499,354.620	99.919959	498,954.93	112.894183	563,742.32	64,787.39	0.03
Original Face:		Base	6,000,000.000	99.919959	498,954.93	112.894183	563,742.32	64,787.39	0.03

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3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,117,204.400	103.386821	3,222,778.52	106.498400	3,319,772.81	96,994.29	0.18
Original Face:		Base	5,000,000.000	103.386821	3,222,778.52	106.498400	3,319,772.81	96,994.29	0.18
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	371,160.650	102.444459	380,233.52	101.063600	375,108.31	-5,125.21	0.02
Original Face:		Base	5,000,000.000	102.444459	380,233.52	101.063600	375,108.31	-5,125.21	0.02
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	106.352822	5,317,641.09	111.790400	5,589,520.00	271,878.91	0.29
Original Face:		Base	5,000,000.000	106.352822	5,317,641.09	111.790400	5,589,520.00	271,878.91	0.29
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,168,881.100	104.896818	2,275,087.27	107.099400	2,322,858.64	47,771.37	0.12
Original Face:		Base	7,703,000.000	104.896818	2,275,087.27	107.099400	2,322,858.64	47,771.37	0.12
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	2,325,426.940	103.366830	2,403,720.12	103.300100	2,402,168.35	-1,551.77	0.13
Original Face:		Base	10,316,000.000	103.366830	2,403,720.12	103.300100	2,402,168.35	-1,551.77	0.13
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,781,080.400	103.663187	2,882,956.57	107.665600	2,994,266.90	111,310.33	0.16
Original Face:		Base	10,000,000.000	103.663187	2,882,956.57	107.665600	2,994,266.90	111,310.33	0.16
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	5,401,083.900	103.467852	5,588,385.51	106.603000	5,757,717.47	169,331.96	0.30
Original Face:		Base	10,000,000.000	103.467852	5,588,385.51	106.603000	5,757,717.47	169,331.96	0.30
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	7,007,084.500	103.042449	7,220,271.47	99.584600	6,977,977.07	-242,294.40	0.37
Original Face:		Base	13,000,000.000	103.042449	7,220,271.47	99.584600	6,977,977.07	-242,294.40	0.37
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,095,146.600	107.911784	3,340,027.91	108.438900	3,356,342.93	16,315.02	0.18
Original Face:		Base	5,000,000.000	107.911784	3,340,027.91	108.438900	3,356,342.93	16,315.02	0.18
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,102,840.850	102.614969	4,210,128.86	101.407800	4,160,600.64	-49,528.22	0.22
Original Face:		Base	5,000,000.000	102.614969	4,210,128.86	101.407800	4,160,600.64	-49,528.22	0.22

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,907,273.750	104.468079	4,081,853.82	103.421800	4,040,972.84	-40,880.98	0.21
Original Face:		Base	5,000,000.000	104.468079	4,081,853.82	103.421800	4,040,972.84	-40,880.98	0.21
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,743,446.100	101.029834	3,781,997.38	102.658200	3,842,954.38	60,957.00	0.20
Original Face:		Base	5,000,000.000	101.029834	3,781,997.38	102.658200	3,842,954.38	60,957.00	0.20
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,903,807.150	104.791034	4,090,839.86	104.652500	4,085,431.78	-5,408.08	0.22
Original Face:		Base	5,000,000.000	104.791034	4,090,839.86	104.652500	4,085,431.78	-5,408.08	0.22
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,091,010.150	105.559196	4,318,437.43	106.929900	4,374,513.06	56,075.63	0.23
Original Face:		Base	5,000,000.000	105.559196	4,318,437.43	106.929900	4,374,513.06	56,075.63	0.23
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,160,592.650	102.136561	4,249,486.23	103.966600	4,325,626.72	76,140.49	0.23
Original Face:		Base	5,000,000.000	102.136561	4,249,486.23	103.966600	4,325,626.72	76,140.49	0.23
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	802,513.700	101.230934	812,392.11	103.279400	828,831.33	16,439.22	0.04
Original Face:		Base	1,000,000.000	101.230934	812,392.11	103.279400	828,831.33	16,439.22	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,989,273.200	103.050030	8,232,948.45	104.484500	8,347,552.16	114,603.71	0.44
Original Face:		Base	10,000,000.000	103.050030	8,232,948.45	104.484500	8,347,552.16	114,603.71	0.44
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,248,191.850	102.380651	4,349,326.48	104.425400	4,436,191.33	86,864.85	0.23
Original Face:		Base	5,000,000.000	102.380651	4,349,326.48	104.425400	4,436,191.33	86,864.85	0.23
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,051,319.800	102.464438	4,151,162.06	104.664300	4,240,285.51	89,123.45	0.22
Original Face:		Base	5,000,000.000	102.464438	4,151,162.06	104.664300	4,240,285.51	89,123.45	0.22
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,632,029.870	103.765103	4,806,430.57	103.239200	4,782,070.58	-24,359.99	0.25
Original Face:		Base	6,185,000.000	103.765103	4,806,430.57	103.239200	4,782,070.58	-24,359.99	0.25

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3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,911,912.060	103.485262	5,083,105.08	104.878100	5,151,520.04	68,414.96	0.27
	Original Face:	Base	6,000,000.000	103.485262	5,083,105.08	104.878100	5,151,520.04	68,414.96	0.27
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.636274	1,760,634.81	104.858500	1,871,700.11	111,065.30	0.10
	Original Face:	Base	1,784,977.000	98.636274	1,760,634.81	104.858500	1,871,700.11	111,065.30	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	8,384,002.400	101.718901	8,528,115.12	103.286900	8,659,576.17	131,461.05	0.46
	Original Face:	Base	10,000,000.000	101.718901	8,528,115.12	103.286900	8,659,576.17	131,461.05	0.46
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,694,949.000	103.170668	4,843,810.23	104.960200	4,927,827.86	84,017.63	0.26
	Original Face:	Base	5,183,921.000	103.170668	4,843,810.23	104.960200	4,927,827.86	84,017.63	0.26
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,226,938.600	103.216308	4,362,889.97	104.467400	4,415,772.86	52,882.89	0.23
	Original Face:	Base	5,000,000.000	103.216308	4,362,889.97	104.467400	4,415,772.86	52,882.89	0.23
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	4,067,227.800	101.705853	4,136,608.73	102.751500	4,179,137.57	42,528.84	0.22
	Original Face:	Base	5,000,000.000	101.705853	4,136,608.73	102.751500	4,179,137.57	42,528.84	0.22
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	8,674,983.800	103.227993	8,955,011.65	104.517800	9,066,902.22	111,890.57	0.48
	Original Face:	Base	10,000,000.000	103.227993	8,955,011.65	104.517800	9,066,902.22	111,890.57	0.48
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.984070	5,299,203.50	106.832400	5,341,620.00	42,416.50	0.28
	Original Face:	Base	5,000,000.000	105.984070	5,299,203.50	106.832400	5,341,620.00	42,416.50	0.28
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,890,231.300	104.163810	5,093,851.23	104.620500	5,116,184.44	22,333.21	0.27
	Original Face:	Base	5,000,000.000	104.163810	5,093,851.23	104.620500	5,116,184.44	22,333.21	0.27
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,890,105.800	103.138246	5,043,569.36	103.952500	5,083,387.23	39,817.87	0.27
	Original Face:	Base	5,000,000.000	103.138246	5,043,569.36	103.952500	5,083,387.23	39,817.87	0.27

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.634324	1,992,686.48	102.990900	2,059,818.00	67,131.52	0.11
		Base		99.634324	1,992,686.48	102.990900	2,059,818.00	67,131.52	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.662	01 Nov 2020		
		Local	4,085,000.000	100.625848	4,110,565.88	99.876576	4,079,958.13	-30,607.75	0.22
	Original Face:	Base	4,085,000.000	100.625848	4,110,565.88	99.876576	4,079,958.13	-30,607.75	0.22
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	105.282135	1,995,096.45	106.597793	2,020,028.18	24,931.73	0.11
	Original Face:	Base	1,895,000.000	105.282135	1,995,096.45	106.597793	2,020,028.18	24,931.73	0.11
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,975,433.100	104.955247	5,221,978.09	106.829994	5,315,254.88	93,276.79	0.28
	Original Face:	Base	10,000,000.000	104.955247	5,221,978.09	106.829994	5,315,254.88	93,276.79	0.28
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	3,439,012.570	103.877600	3,572,363.71	105.687069	3,634,591.59	62,227.88	0.19
	Original Face:	Base	7,000,000.000	103.877600	3,572,363.71	105.687069	3,634,591.59	62,227.88	0.19
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.446	01 Nov 2035		
		Local	2,095,055.050	104.196263	2,182,969.06	106.180023	2,224,529.93	41,560.87	0.12
	Original Face:	Base	5,000,000.000	104.196263	2,182,969.06	106.180023	2,224,529.93	41,560.87	0.12
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	8,454,511.000	106.890796	9,037,094.10	108.747157	9,194,040.35	156,946.25	0.48
	Original Face:	Base	20,000,000.000	106.890796	9,037,094.10	108.747157	9,194,040.35	156,946.25	0.48
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.356	01 May 2036		
		Local	2,231,907.750	104.353208	2,329,067.33	105.928471	2,364,225.75	35,158.42	0.12
	Original Face:	Base	5,000,000.000	104.353208	2,329,067.33	105.928471	2,364,225.75	35,158.42	0.12
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.094	01 Oct 2037		
		Local	1,214,597.520	108.063511	1,312,536.73	107.307640	1,303,355.93	-9,180.80	0.07
	Original Face:	Base	4,000,000.000	108.063511	1,312,536.73	107.307640	1,303,355.93	-9,180.80	0.07
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	5,600,960.400	105.773926	5,924,355.70	108.511566	6,077,689.84	153,334.14	0.32
	Original Face:	Base	8,000,000.000	105.773926	5,924,355.70	108.511566	6,077,689.84	153,334.14	0.32

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3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,604,143.050	111.418355	5,129,860.46	110.675248	5,095,646.74	-34,213.72	0.27
Original Face:		Base	5,000,000.000	111.418355	5,129,860.46	110.675248	5,095,646.74	-34,213.72	0.27
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					5.156	01 Aug 2037		
		Local	1,119,630.000	108.403729	1,213,720.67	105.595812	1,182,282.39	-31,438.28	0.06
Original Face:		Base	5,000,000.000	108.403729	1,213,720.67	105.595812	1,182,282.39	-31,438.28	0.06
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,101,628.320	103.510413	4,245,612.40	104.609737	4,290,702.60	45,090.20	0.23
Original Face:		Base	6,000,000.000	103.510413	4,245,612.40	104.609737	4,290,702.60	45,090.20	0.23
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,843,723.300	100.906200	3,878,555.11	102.892232	3,954,892.70	76,337.59	0.21
Original Face:		Base	5,000,000.000	100.906200	3,878,555.11	102.892232	3,954,892.70	76,337.59	0.21
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.559	01 Jan 2021		
		Local	9,512,376.700	105.226973	10,009,586.05	107.511707	10,226,918.57	217,332.52	0.54
Original Face:		Base	10,000,000.000	105.226973	10,009,586.05	107.511707	10,226,918.57	217,332.52	0.54
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,632,020.580	101.681369	4,709,901.93	100.527716	4,656,464.49	-53,437.44	0.25
Original Face:		Base	5,948,304.000	101.681369	4,709,901.93	100.527716	4,656,464.49	-53,437.44	0.25
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,953,048.240	102.981672	5,100,731.90	105.901261	5,245,340.54	144,608.64	0.28
Original Face:		Base	6,000,000.000	102.981672	5,100,731.90	105.901261	5,245,340.54	144,608.64	0.28
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	9,747,756.670	105.922767	10,325,093.63	107.930905	10,520,841.99	195,748.36	0.55
Original Face:		Base	11,523,254.000	105.922767	10,325,093.63	107.930905	10,520,841.99	195,748.36	0.55
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	31,289.850	99.779034	31,220.71	101.059100	31,621.24	400.53	0.00
Original Face:		Base	5,000,000.000	99.779034	31,220.71	101.059100	31,621.24	400.53	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,141,130.200	101.531429	1,158,605.80	102.938300	1,174,660.03	16,054.23	0.06
Original Face:		Base	5,000,000.000	101.531429	1,158,605.80	102.938300	1,174,660.03	16,054.23	0.06

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31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	1,442,499.150	101.772921	1,468,073.52	102.983300	1,485,533.23	17,459.71	0.08
Original Face:		Base	5,000,000.000	101.772921	1,468,073.52	102.983300	1,485,533.23	17,459.71	0.08
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	900,674.500	102.051185	919,149.00	103.703600	934,031.88	14,882.88	0.05
Original Face:		Base	5,000,000.000	102.051185	919,149.00	103.703600	934,031.88	14,882.88	0.05
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	4,515,690.140	103.714130	4,683,408.76	103.446300	4,671,314.37	-12,094.39	0.25
Original Face:		Base	10,127,769.000	103.714130	4,683,408.76	103.446300	4,671,314.37	-12,094.39	0.25
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	130,782.550	99.851050	130,587.75	103.827500	135,788.25	5,200.50	0.01
Original Face:		Base	5,000,000.000	99.851050	130,587.75	103.827500	135,788.25	5,200.50	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	271,784.680	102.396239	278,297.29	104.306500	283,489.09	5,191.80	0.01
Original Face:		Base	760,000.000	102.396239	278,297.29	104.306500	283,489.09	5,191.80	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	6,394,161.150	120.480313	7,703,705.38	122.474800	7,831,236.08	127,530.70	0.41
Original Face:		Base	41,000,000.000	120.480313	7,703,705.38	122.474800	7,831,236.08	127,530.70	0.41
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	568,637.950	101.916780	579,537.49	116.089900	660,131.23	80,593.74	0.03
Original Face:		Base	5,000,000.000	101.916780	579,537.49	116.089900	660,131.23	80,593.74	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.01783	25 Sep 2039		
		Local	1,505,613.350	106.035621	1,596,486.47	116.391300	1,752,402.95	155,916.48	0.09
Original Face:		Base	5,000,000.000	106.035621	1,596,486.47	116.391300	1,752,402.95	155,916.48	0.09
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	666,363.540	102.709784	684,420.55	103.920800	692,490.32	8,069.77	0.04
Original Face:		Base	6,000,000.000	102.709784	684,420.55	103.920800	692,490.32	8,069.77	0.04
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	357,919.350	102.200669	365,795.97	103.825800	371,612.63	5,816.66	0.02
Original Face:		Base	5,000,000.000	102.200669	365,795.97	103.825800	371,612.63	5,816.66	0.02

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31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56358	25 Aug 2039		
		Local	3,687,130.600	103.241695	3,806,656.13	113.764700	4,194,653.07	387,996.94	0.22
Original Face:		Base	10,000,000.000	103.241695	3,806,656.13	113.764700	4,194,653.07	387,996.94	0.22
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	1,659,847.140	103.514698	1,718,185.75	103.121900	1,711,665.91	-6,519.84	0.09
Original Face:		Base	6,000,000.000	103.514698	1,718,185.75	103.121900	1,711,665.91	-6,519.84	0.09
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.264838	4,963,241.92	102.298900	5,114,945.00	151,703.08	0.27
Original Face:		Base	5,000,000.000	99.264838	4,963,241.92	102.298900	5,114,945.00	151,703.08	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,492,418.200	103.416606	1,543,408.25	103.815000	1,549,353.95	5,945.70	0.08
Original Face:		Base	5,000,000.000	103.416606	1,543,408.25	103.815000	1,549,353.95	5,945.70	0.08
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05572	25 Oct 2040		
		Local	2,079,509.150	109.930873	2,286,022.57	116.025800	2,412,767.13	126,744.56	0.13
Original Face:		Base	5,000,000.000	109.930873	2,286,022.57	116.025800	2,412,767.13	126,744.56	0.13
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	242,926.300	100.112911	243,200.59	103.907216	252,417.96	9,217.37	0.01
Original Face:		Base	10,000,000.000	100.112911	243,200.59	103.907216	252,417.96	9,217.37	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,436,683.590	99.538950	2,425,449.26	112.353698	2,737,704.12	312,254.86	0.14
Original Face:		Base	11,959,998.000	99.538950	2,425,449.26	112.353698	2,737,704.12	312,254.86	0.14
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	488,240.000	100.453547	490,454.40	103.881382	507,190.46	16,736.06	0.03
Original Face:		Base	10,000,000.000	100.453547	490,454.40	103.881382	507,190.46	16,736.06	0.03
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	229,580.700	103.108741	236,717.77	103.874562	238,475.95	1,758.18	0.01
Original Face:		Base	3,640,000.000	103.108741	236,717.77	103.874562	238,475.95	1,758.18	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	332,220.810	100.641296	334,351.33	104.667704	347,727.89	13,376.56	0.02
Original Face:		Base	4,300,000.000	100.641296	334,351.33	104.667704	347,727.89	13,376.56	0.02

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31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	475,918.100	99.196759	472,095.33	110.442294	525,614.87	53,519.54	0.03
	Original Face:	Base	5,000,000.000	99.196759	472,095.33	110.442294	525,614.87	53,519.54	0.03
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	428,346.750	100.781565	431,694.56	112.163968	480,450.71	48,756.15	0.03
	Original Face:	Base	6,500,000.000	100.781565	431,694.56	112.163968	480,450.71	48,756.15	0.03
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	839,892.240	100.184992	841,445.97	113.119499	950,081.89	108,635.92	0.05
	Original Face:	Base	8,000,000.000	100.184992	841,445.97	113.119499	950,081.89	108,635.92	0.05
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	614,466.390	100.603813	618,176.62	111.538142	685,364.39	67,187.77	0.04
	Original Face:	Base	5,457,127.000	100.603813	618,176.62	111.538142	685,364.39	67,187.77	0.04
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	481,401.100	100.676507	484,657.81	112.806567	543,052.05	58,394.24	0.03
	Original Face:	Base	5,000,000.000	100.676507	484,657.81	112.806567	543,052.05	58,394.24	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,588,018.430	101.240763	1,607,721.97	113.128132	1,796,495.59	188,773.62	0.09
	Original Face:	Base	10,547,657.000	101.240763	1,607,721.97	113.128132	1,796,495.59	188,773.62	0.09
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	2,005,794.530	100.697805	2,019,791.07	113.885231	2,284,303.73	264,512.66	0.12
	Original Face:	Base	17,500,000.000	100.697805	2,019,791.07	113.885231	2,284,303.73	264,512.66	0.12
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	673,372.680	104.285354	702,229.08	111.985752	754,081.46	51,852.38	0.04
	Original Face:	Base	9,397,749.000	104.285354	702,229.08	111.985752	754,081.46	51,852.38	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,343,711.100	106.274939	2,490,777.55	112.580596	2,638,563.92	147,786.37	0.14
	Original Face:	Base	9,100,000.000	106.274939	2,490,777.55	112.580596	2,638,563.92	147,786.37	0.14
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,278,079.430	102.004460	2,323,742.61	106.479002	2,425,676.24	101,933.63	0.13
	Original Face:	Base	7,060,000.000	102.004460	2,323,742.61	106.479002	2,425,676.24	101,933.63	0.13

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31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,089,614.000	104.531149	2,184,297.52	106.480561	2,225,032.71	40,735.19	0.12
Original Face:		Base	6,000,000.000	104.531149	2,184,297.52	106.480561	2,225,032.71	40,735.19	0.12
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	3,062,649.900	105.034063	3,216,825.63	107.368154	3,288,310.66	71,485.03	0.17
Original Face:		Base	5,000,000.000	105.034063	3,216,825.63	107.368154	3,288,310.66	71,485.03	0.17
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,860,652.450	101.735360	3,927,648.68	102.896281	3,972,467.79	44,819.11	0.21
Original Face:		Base	5,000,000.000	101.735360	3,927,648.68	102.896281	3,972,467.79	44,819.11	0.21
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,143,253.860	101.959818	1,165,659.56	106.247364	1,214,677.09	49,017.53	0.06
Original Face:		Base	7,000,000.000	101.959818	1,165,659.56	106.247364	1,214,677.09	49,017.53	0.06
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,873,275.750	103.722986	4,017,477.27	105.660303	4,092,514.89	75,037.62	0.22
Original Face:		Base	5,000,000.000	103.722986	4,017,477.27	105.660303	4,092,514.89	75,037.62	0.22
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,184,099.430	105.265877	6,509,746.52	107.811602	6,667,176.66	157,430.14	0.35
Original Face:		Base	7,899,440.000	105.265877	6,509,746.52	107.811602	6,667,176.66	157,430.14	0.35
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	6,527,152.240	107.993939	7,048,928.78	109.240113	7,130,268.48	81,339.70	0.38
Original Face:		Base	8,000,000.000	107.993939	7,048,928.78	109.240113	7,130,268.48	81,339.70	0.38
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.449	01 Feb 2037		
		Local	1,611,650.750	103.854048	1,673,764.54	106.461190	1,715,782.57	42,018.03	0.09
Original Face:		Base	5,000,000.000	103.854048	1,673,764.54	106.461190	1,715,782.57	42,018.03	0.09
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,109,826.790	108.018852	1,198,822.16	113.902808	1,264,123.88	65,301.72	0.07
Original Face:		Base	3,262,241.000	108.018852	1,198,822.16	113.902808	1,264,123.88	65,301.72	0.07
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.371	01 Jan 2037		
		Local	2,488,649.540	103.847696	2,584,405.22	106.613146	2,653,227.57	68,822.35	0.14
Original Face:		Base	6,271,091.000	103.847696	2,584,405.22	106.613146	2,653,227.57	68,822.35	0.14

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31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	3,572,749.800	104.852882	3,746,131.13	105.824120	3,780,831.04	34,699.91	0.20
Original Face:		Base	12,000,000.000	104.852882	3,746,131.13	105.824120	3,780,831.04	34,699.91	0.20
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.913496	14,987,024.34	99.454400	14,918,160.00	-68,864.34	0.79
		Base		99.913496	14,987,024.34	99.454400	14,918,160.00	-68,864.34	0.79
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.595571	4,979,778.57	126.972800	6,348,640.00	1,368,861.43	0.33
		Base		99.595571	4,979,778.57	126.972800	6,348,640.00	1,368,861.43	0.33
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.987471	9,998,747.13	101.585200	10,158,520.00	159,772.87	0.54
		Base		99.987471	9,998,747.13	101.585200	10,158,520.00	159,772.87	0.54
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.840958	4,992,047.91	75.000000	3,750,000.00	-1,242,047.91	0.20
		Base		99.840958	4,992,047.91	75.000000	3,750,000.00	-1,242,047.91	0.20
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.65655	15 Mar 2020		
		Local	5,000,000.000	99.977942	4,998,897.09	100.106100	5,005,305.00	6,407.91	0.26
Original Face:		Base	5,000,000.000	99.977942	4,998,897.09	100.106100	5,005,305.00	6,407.91	0.26
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	5,904,581.880	111.221771	6,567,180.55	110.827730	6,543,914.06	-23,266.49	0.35
Original Face:		Base	6,000,000.000	111.221771	6,567,180.55	110.827730	6,543,914.06	-23,266.49	0.35
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	476,527.590	101.214297	482,314.05	114.251641	544,440.59	62,126.54	0.03
Original Face:		Base	7,000,000.000	101.214297	482,314.05	114.251641	544,440.59	62,126.54	0.03
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,810,232.300	103.256860	1,869,189.03	103.593076	1,875,275.32	6,086.29	0.10
Original Face:		Base	5,000,000.000	103.256860	1,869,189.03	103.593076	1,875,275.32	6,086.29	0.10
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	331,607.700	99.891088	331,246.54	105.678388	350,437.67	19,191.13	0.02
Original Face:		Base	7,500,000.000	99.891088	331,246.54	105.678388	350,437.67	19,191.13	0.02

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3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	4,622,924.390	109.899871	5,080,587.92	108.750277	5,027,443.08	-53,144.84	0.27
Original Face:		Base	5,000,000.000	109.899871	5,080,587.92	108.750277	5,027,443.08	-53,144.84	0.27
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	10,000,000.000	107.495178	10,749,517.77	106.710940	10,671,094.00	-78,423.77	0.56
Original Face:		Base	10,000,000.000	107.495178	10,749,517.77	106.710940	10,671,094.00	-78,423.77	0.56
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,241,184.980	105.147568	3,408,027.17	103.513300	3,355,057.53	-52,969.64	0.18
Original Face:		Base	10,000,000.000	105.147568	3,408,027.17	103.513300	3,355,057.53	-52,969.64	0.18
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	281,065.700	99.937463	280,889.93	105.678388	297,025.70	16,135.77	0.02
Original Face:		Base	5,000,000.000	99.937463	280,889.93	105.678388	297,025.70	16,135.77	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	390,511.300	101.137017	394,951.48	114.286556	446,301.92	51,350.44	0.02
Original Face:		Base	7,322,535.000	101.137017	394,951.48	114.286556	446,301.92	51,350.44	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,769,235.570	106.404427	2,946,589.23	111.933439	3,099,700.61	153,111.38	0.16
Original Face:		Base	8,800,000.000	106.404427	2,946,589.23	111.933439	3,099,700.61	153,111.38	0.16
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.824382	4,991,219.11	108.341800	5,417,090.00	425,870.89	0.29
		Base		99.824382	4,991,219.11	108.341800	5,417,090.00	425,870.89	0.29
36962G3H5	GENERAL ELEC CAP CORP COMPANY GUAR 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.933862	4,996,693.12	108.922800	5,446,140.00	449,446.88	0.29
		Base		99.933862	4,996,693.12	108.922800	5,446,140.00	449,446.88	0.29
36962G5W0	GENERAL ELEC CAP CORP COMPANY GUAR 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.063221	5,003,161.07	102.046000	5,102,300.00	99,138.93	0.27
		Base		100.063221	5,003,161.07	102.046000	5,102,300.00	99,138.93	0.27
36966THT2	GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR					1.3372	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.125900	10,012,590.00	12,590.00	0.53
		Base		100.000000	10,000,000.00	100.125900	10,012,590.00	12,590.00	0.53

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370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4936	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.016500	5,000,825.00	825.00	0.26
		Base		100.000000	5,000,000.00	100.016500	5,000,825.00	825.00	0.26
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.967324	4,998,366.20	109.250800	5,462,540.00	464,173.80	0.29
		Base		99.967324	4,998,366.20	109.250800	5,462,540.00	464,173.80	0.29
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4968	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.855700	9,077,013.00	77,013.00	0.48
		Base		100.000000	9,000,000.00	100.855700	9,077,013.00	77,013.00	0.48
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	110.452379	1,988,142.82	111.801600	2,012,428.80	24,285.98	0.11
		Base		110.452379	1,988,142.82	111.801600	2,012,428.80	24,285.98	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.985733	4,999,286.67	103.739000	5,186,950.00	187,663.33	0.27
		Base		99.985733	4,999,286.67	103.739000	5,186,950.00	187,663.33	0.27
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	145,060.840	108.854912	157,905.85	100.094900	145,198.50	-12,707.35	0.01
	Original Face:	Base	4,000,000.000	108.854912	157,905.85	100.094900	145,198.50	-12,707.35	0.01
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,541,568.380	107.780592	1,661,511.53	104.886400	1,616,895.58	-44,615.95	0.09
	Original Face:	Base	2,500,000.000	107.780592	1,661,511.53	104.886400	1,616,895.58	-44,615.95	0.09
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,722,821.040	107.532297	6,153,880.89	104.036800	5,953,839.88	-200,041.01	0.31
	Original Face:	Base	8,000,000.000	107.532297	6,153,880.89	104.036800	5,953,839.88	-200,041.01	0.31
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,570,051.000	104.360503	1,638,513.12	103.152300	1,619,543.72	-18,969.40	0.09
	Original Face:	Base	10,000,000.000	104.360503	1,638,513.12	103.152300	1,619,543.72	-18,969.40	0.09
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	1,499,912.630	103.750813	1,556,171.55	103.435300	1,551,439.13	-4,732.42	0.08
	Original Face:	Base	7,440,000.000	103.750813	1,556,171.55	103.435300	1,551,439.13	-4,732.42	0.08

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38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	958,090.140	103.568073	992,275.50	104.865600	1,004,706.97	12,431.47	0.05
Original Face:		Base	4,500,000.000	103.568073	992,275.50	104.865600	1,004,706.97	12,431.47	0.05
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	5,720,481.070	102.831969	5,882,483.34	100.586000	5,754,003.09	-128,480.25	0.30
Original Face:		Base	6,500,000.000	102.831969	5,882,483.34	100.586000	5,754,003.09	-128,480.25	0.30
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	2,213,482.980	105.290581	2,330,589.08	103.565600	2,292,406.93	-38,182.15	0.12
Original Face:		Base	7,600,000.000	105.290581	2,330,589.08	103.565600	2,292,406.93	-38,182.15	0.12
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.7344	20 Aug 2034		
		Local	1,774,508.500	109.372105	1,940,817.30	113.434600	2,012,906.62	72,089.32	0.11
Original Face:		Base	5,000,000.000	109.372105	1,940,817.30	113.434600	2,012,906.62	72,089.32	0.11
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11327	20 Apr 2037		
		Local	4,035,493.400	110.438307	4,456,730.58	112.927500	4,557,181.81	100,451.23	0.24
Original Face:		Base	10,000,000.000	110.438307	4,456,730.58	112.927500	4,557,181.81	100,451.23	0.24
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.784334	3,372,990.84	102.096200	3,318,126.50	-54,864.34	0.17
Original Face:		Base	3,250,000.000	103.784334	3,372,990.84	102.096200	3,318,126.50	-54,864.34	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.556487	5,227,824.33	100.862000	5,043,100.00	-184,724.33	0.27
Original Face:		Base	5,000,000.000	104.556487	5,227,824.33	100.862000	5,043,100.00	-184,724.33	0.27
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.644647	1,992,892.94	99.706600	1,994,132.00	1,239.06	0.11
Original Face:		Base	2,000,000.000	99.644647	1,992,892.94	99.706600	1,994,132.00	1,239.06	0.11
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,918,591.070	100.288131	2,927,000.43	101.317000	2,957,028.91	30,028.48	0.16
Original Face:		Base	3,000,000.000	100.288131	2,927,000.43	101.317000	2,957,028.91	30,028.48	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.451925	5,290,665.02	104.615700	5,679,586.35	388,921.33	0.30
Original Face:		Base	5,429,000.000	97.451925	5,290,665.02	104.615700	5,679,586.35	388,921.33	0.30

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38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	3,408,030.000	102.967469	3,509,162.24	103.945600	3,542,497.23	33,334.99	0.19
	Original Face:	Base	5,000,000.000	102.967469	3,509,162.24	103.945600	3,542,497.23	33,334.99	0.19
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,903,415.030	103.615138	3,008,377.50	104.541900	3,035,285.24	26,907.74	0.16
	Original Face:	Base	3,000,000.000	103.615138	3,008,377.50	104.541900	3,035,285.24	26,907.74	0.16
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,966,756.300	99.875359	9,954,333.68	100.585300	10,025,091.72	70,758.04	0.53
	Original Face:	Base	10,000,000.000	99.875359	9,954,333.68	100.585300	10,025,091.72	70,758.04	0.53
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.703325	4,985,166.26	101.718800	5,085,940.00	100,773.74	0.27
		Base		99.703325	4,985,166.26	101.718800	5,085,940.00	100,773.74	0.27
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.996437	4,999,821.85	99.942700	4,997,135.00	-2,686.85	0.26
	Original Face:	Base	5,000,000.000	99.996437	4,999,821.85	99.942700	4,997,135.00	-2,686.85	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.912828	4,995,641.38	109.477300	5,473,865.00	478,223.62	0.29
		Base		99.912828	4,995,641.38	109.477300	5,473,865.00	478,223.62	0.29
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	125.934909	12,593,490.87	124.933800	12,493,380.00	-100,110.87	0.66
		Base		125.934909	12,593,490.87	124.933800	12,493,380.00	-100,110.87	0.66
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.129295	4,956,464.73	125.437000	6,271,850.00	1,315,385.27	0.33
		Base		99.129295	4,956,464.73	125.437000	6,271,850.00	1,315,385.27	0.33
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.162035	11,016,203.52	110.744100	11,074,410.00	58,206.48	0.58
	Original Face:	Base	10,000,000.000	110.162035	11,016,203.52	110.744100	11,074,410.00	58,206.48	0.58
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.275083	6,252,886.07	105.533500	6,094,559.63	-158,326.44	0.32
	Original Face:	Base	5,775,000.000	108.275083	6,252,886.07	105.533500	6,094,559.63	-158,326.44	0.32

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46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	8,869,946.900	102.911967	9,128,236.84	102.353400	9,078,692.23	-49,544.61	0.48
	Original Face:	Base	10,000,000.000	102.911967	9,128,236.84	102.353400	9,078,692.23	-49,544.61	0.48
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.311539	10,031,153.88	101.030200	10,103,020.00	71,866.12	0.53
	Original Face:	Base	10,000,000.000	100.311539	10,031,153.88	101.030200	10,103,020.00	71,866.12	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.853779	4,892,688.94	115.771200	5,788,560.00	895,871.06	0.31
		Base		97.853779	4,892,688.94	115.771200	5,788,560.00	895,871.06	0.31
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.2951	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.605400	4,930,270.00	-69,730.00	0.26
		Base		100.000000	5,000,000.00	98.605400	4,930,270.00	-69,730.00	0.26
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.975104	3,999,004.17	102.298600	4,091,944.00	92,939.83	0.22
		Base		99.975104	3,999,004.17	102.298600	4,091,944.00	92,939.83	0.22
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.955175	3,498,431.14	100.079100	3,502,768.50	4,337.36	0.18
		Base		99.955175	3,498,431.14	100.079100	3,502,768.50	4,337.36	0.18
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	101.233600	3,037,008.00	37,008.00	0.16
		Base		100.000000	3,000,000.00	101.233600	3,037,008.00	37,008.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.498307	1,989,966.14	101.826300	2,036,526.00	46,559.86	0.11
		Base		99.498307	1,989,966.14	101.826300	2,036,526.00	46,559.86	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.958766	2,998,762.97	108.874000	3,266,220.00	267,457.03	0.17
		Base		99.958766	2,998,762.97	108.874000	3,266,220.00	267,457.03	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.650415	4,982,520.75	120.688400	6,034,420.00	1,051,899.25	0.32
		Base		99.650415	4,982,520.75	120.688400	6,034,420.00	1,051,899.25	0.32

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58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.997629	5,799,862.48	100.000600	5,800,034.80	172.32	0.31
Original Face:		Base	5,800,000.000	99.997629	5,799,862.48	100.000600	5,800,034.80	172.32	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	103.832798	2,956,119.77	103.950200	2,959,462.19	3,342.42	0.16
		Base		103.832798	2,956,119.77	103.950200	2,959,462.19	3,342.42	0.16
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.633420	4,981,671.02	101.325000	5,066,250.00	84,578.98	0.27
		Base		99.633420	4,981,671.02	101.325000	5,066,250.00	84,578.98	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.954796	9,995,479.58	109.641500	10,964,150.00	968,670.42	0.58
		Base		99.954796	9,995,479.58	109.641500	10,964,150.00	968,670.42	0.58
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	127.377892	12,737,789.20	130.130800	13,013,080.00	275,290.80	0.69
		Base		127.377892	12,737,789.20	130.130800	13,013,080.00	275,290.80	0.69
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	109.635703	3,398,706.80	111.800400	3,465,812.40	67,105.60	0.18
		Base		109.635703	3,398,706.80	111.800400	3,465,812.40	67,105.60	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.859593	4,992,979.63	86.498600	4,324,930.00	-668,049.63	0.23
		Base		99.859593	4,992,979.63	86.498600	4,324,930.00	-668,049.63	0.23
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.951207	7,496,340.56	106.859900	8,014,492.50	518,151.94	0.42
		Base		99.951207	7,496,340.56	106.859900	8,014,492.50	518,151.94	0.42
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.924449	2,997,733.48	109.925300	3,297,759.00	300,025.52	0.17
		Base		99.924449	2,997,733.48	109.925300	3,297,759.00	300,025.52	0.17
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.950907	2,998,527.22	100.157400	3,004,722.00	6,194.78	0.16
		Base		99.950907	2,998,527.22	100.157400	3,004,722.00	6,194.78	0.16

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651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.517021	7,961,361.71	89.754600	7,180,368.00	-780,993.71	0.38
		Base		99.517021	7,961,361.71	89.754600	7,180,368.00	-780,993.71	0.38
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.930703	4,996,535.16	109.360000	5,468,000.00	471,464.84	0.29
		Base		99.930703	4,996,535.16	109.360000	5,468,000.00	471,464.84	0.29
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.932876	4,996,643.78	102.419600	5,120,980.00	124,336.22	0.27
		Base		99.932876	4,996,643.78	102.419600	5,120,980.00	124,336.22	0.27
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	102.991000	4,119,640.00	119,640.00	0.22
		Base		100.000000	4,000,000.00	102.991000	4,119,640.00	119,640.00	0.22
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.853610	4,992,680.52	103.851700	5,192,585.00	199,904.48	0.27
		Base		99.853610	4,992,680.52	103.851700	5,192,585.00	199,904.48	0.27
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.425210	4,971,260.51	109.541900	5,477,095.00	505,834.49	0.29
		Base		99.425210	4,971,260.51	109.541900	5,477,095.00	505,834.49	0.29
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.811691	2,994,350.73	100.180100	3,005,403.00	11,052.27	0.16
		Base		99.811691	2,994,350.73	100.180100	3,005,403.00	11,052.27	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.941480	9,794,265.05	123.840200	12,136,339.60	2,342,074.55	0.64
		Base		99.941480	9,794,265.05	123.840200	12,136,339.60	2,342,074.55	0.64
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.979429	2,999,382.86	101.509600	3,045,288.00	45,905.14	0.16
		Base		99.979429	2,999,382.86	101.509600	3,045,288.00	45,905.14	0.16

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742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.259142	10,125,914.18	101.848700	10,184,870.00	58,955.82	0.54
		Base		101.259142	10,125,914.18	101.848700	10,184,870.00	58,955.82	0.54
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.889573	5,044,478.64	102.274100	5,113,705.00	69,226.36	0.27
		Base		100.889573	5,044,478.64	102.274100	5,113,705.00	69,226.36	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.562980	3,982,519.20	74.527400	2,981,096.00	-1,001,423.20	0.16
		Base		99.562980	3,982,519.20	74.527400	2,981,096.00	-1,001,423.20	0.16
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	112.479600	5,623,980.00	623,980.00	0.30
		Base		100.000000	5,000,000.00	112.479600	5,623,980.00	623,980.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					0.7616	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.694300	9,869,430.00	-130,570.00	0.52
		Base		100.000000	10,000,000.00	98.694300	9,869,430.00	-130,570.00	0.52
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.978271	3,999,130.84	104.568600	4,182,744.00	183,613.16	0.22
		Base		99.978271	3,999,130.84	104.568600	4,182,744.00	183,613.16	0.22
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.981858	4,999,092.92	101.195600	5,059,780.00	60,687.08	0.27
		Base		99.981858	4,999,092.92	101.195600	5,059,780.00	60,687.08	0.27
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.876751	4,993,837.53	98.483400	4,924,170.00	-69,667.53	0.26
		Base		99.876751	4,993,837.53	98.483400	4,924,170.00	-69,667.53	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.7605	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.711900	9,971,190.00	-28,810.00	0.53
		Base		100.000000	10,000,000.00	99.711900	9,971,190.00	-28,810.00	0.53
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.836623	3,993,464.92	108.300000	4,332,000.00	338,535.08	0.23
		Base		99.836623	3,993,464.92	108.300000	4,332,000.00	338,535.08	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.018376	5,500,918.78	125.815500	6,290,775.00	789,856.22	0.33
		Base		110.018376	5,500,918.78	125.815500	6,290,775.00	789,856.22	0.33
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.993289	9,999,328.94	108.700000	10,870,000.00	870,671.06	0.57
		Base		99.993289	9,999,328.94	108.700000	10,870,000.00	870,671.06	0.57
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.767101	4,988,355.06	103.497800	5,174,890.00	186,534.94	0.27
		Base		99.767101	4,988,355.06	103.497800	5,174,890.00	186,534.94	0.27
89352HAN9	TRANS CANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.838968	4,991,948.39	100.452700	5,022,635.00	30,686.61	0.26
		Base		99.838968	4,991,948.39	100.452700	5,022,635.00	30,686.61	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.642060	2,989,261.81	105.977200	3,179,316.00	190,054.19	0.17
		Base		99.642060	2,989,261.81	105.977200	3,179,316.00	190,054.19	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.957873	9,995,787.33	101.719400	10,171,940.00	176,152.67	0.54
		Base		99.957873	9,995,787.33	101.719400	10,171,940.00	176,152.67	0.54
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.618817	4,980,940.84	129.312200	6,465,610.00	1,484,669.16	0.34
		Base		99.618817	4,980,940.84	129.312200	6,465,610.00	1,484,669.16	0.34
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	100.894700	10,089,470.00	97,030.75	0.53
		Base		99.924393	9,992,439.25	100.894700	10,089,470.00	97,030.75	0.53
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	102.933900	5,146,695.00	146,695.00	0.27
		Base		100.000000	5,000,000.00	102.933900	5,146,695.00	146,695.00	0.27
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	102.204284	5,110,214.18	104.313800	5,215,690.00	105,475.82	0.27
		Base		102.204284	5,110,214.18	104.313800	5,215,690.00	105,475.82	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		5,000,000.000	Local	103.934431	5,196,721.54	107.902300	5,395,115.00	198,393.46	0.28
			Base	103.934431	5,196,721.54	107.902300	5,395,115.00	198,393.46	0.28
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		10,000,000.000	Local	111.366640	11,136,664.02	115.398400	11,539,840.00	403,175.98	0.61
			Base	111.366640	11,136,664.02	115.398400	11,539,840.00	403,175.98	0.61
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		10,000,000.000	Local	115.341405	11,534,140.51	126.412800	12,641,280.00	1,107,139.49	0.67
			Base	115.341405	11,534,140.51	126.412800	12,641,280.00	1,107,139.49	0.67
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	118.104145	8,857,810.84	133.020800	9,976,560.00	1,118,749.16	0.53
			Base	118.104145	8,857,810.84	133.020800	9,976,560.00	1,118,749.16	0.53
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	124.098259	6,204,912.95	136.000000	6,800,000.00	595,087.05	0.36
			Base	124.098259	6,204,912.95	136.000000	6,800,000.00	595,087.05	0.36
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	126.634853	6,331,742.63	139.843800	6,992,190.00	660,447.37	0.37
			Base	126.634853	6,331,742.63	139.843800	6,992,190.00	660,447.37	0.37
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	114.299658	5,714,982.89	137.224000	6,861,200.00	1,146,217.11	0.36
			Base	114.299658	5,714,982.89	137.224000	6,861,200.00	1,146,217.11	0.36
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	124.678704	9,350,902.82	143.619800	10,771,485.00	1,420,582.18	0.57
			Base	124.678704	9,350,902.82	143.619800	10,771,485.00	1,420,582.18	0.57
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	118.430921	8,882,319.06	136.687500	10,251,562.50	1,369,243.44	0.54
			Base	118.430921	8,882,319.06	136.687500	10,251,562.50	1,369,243.44	0.54
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	143.096315	14,309,631.53	145.278600	14,527,860.00	218,228.47	0.77
			Base	143.096315	14,309,631.53	145.278600	14,527,860.00	218,228.47	0.77

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912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		Local	5,000,000.000	141.334163	7,066,708.17	143.398400	7,169,920.00	103,211.83	0.38
		Base		141.334163	7,066,708.17	143.398400	7,169,920.00	103,211.83	0.38
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		Local	10,000,000.000	121.389893	12,138,989.31	144.075500	14,407,550.00	2,268,560.69	0.76
		Base		121.389893	12,138,989.31	144.075500	14,407,550.00	2,268,560.69	0.76
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		Local	7,500,000.000	137.255271	10,294,145.33	136.294300	10,222,072.50	-72,072.83	0.54
		Base		137.255271	10,294,145.33	136.294300	10,222,072.50	-72,072.83	0.54
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		Local	7,500,000.000	132.296182	9,922,213.63	133.828100	10,037,107.50	114,893.87	0.53
		Base		132.296182	9,922,213.63	133.828100	10,037,107.50	114,893.87	0.53
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		Local	5,000,000.000	137.119191	6,855,959.57	134.247400	6,712,370.00	-143,589.57	0.35
		Base		137.119191	6,855,959.57	134.247400	6,712,370.00	-143,589.57	0.35
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		Local	10,000,000.000	144.263069	14,426,306.91	145.492200	14,549,220.00	122,913.09	0.77
		Base		144.263069	14,426,306.91	145.492200	14,549,220.00	122,913.09	0.77
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		Local	2,500,000.000	121.950574	3,048,764.34	140.213500	3,505,337.50	456,573.16	0.18
		Base		121.950574	3,048,764.34	140.213500	3,505,337.50	456,573.16	0.18
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		Local	5,000,000.000	99.945815	4,997,290.73	101.544300	5,077,215.00	79,924.27	0.27
		Base		99.945815	4,997,290.73	101.544300	5,077,215.00	79,924.27	0.27
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		Local	5,000,000.000	99.856260	4,992,812.98	101.502600	5,075,130.00	82,317.02	0.27
		Base		99.856260	4,992,812.98	101.502600	5,075,130.00	82,317.02	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	99.802408	4,990,120.40	103.195300	5,159,765.00	169,644.60	0.27
		Base		99.802408	4,990,120.40	103.195300	5,159,765.00	169,644.60	0.27

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912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		5,000,000.000	Local	99.995859	4,999,792.94	100.110700	5,005,535.00	5,742.06	0.26
			Base	99.995859	4,999,792.94	100.110700	5,005,535.00	5,742.06	0.26
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	101.425070	5,071,253.50	103.918000	5,195,900.00	124,646.50	0.27
			Base	101.425070	5,071,253.50	103.918000	5,195,900.00	124,646.50	0.27
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	101.518742	5,075,937.08	104.705700	5,235,285.00	159,347.92	0.28
			Base	101.518742	5,075,937.08	104.705700	5,235,285.00	159,347.92	0.28
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.684700	2,617,117.50	101.869800	2,546,745.00	-70,372.50	0.13
			Base	104.684700	2,617,117.50	101.869800	2,546,745.00	-70,372.50	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.884730	10,188,473.02	108.888000	10,888,800.00	700,326.98	0.57
			Base	101.884730	10,188,473.02	108.888000	10,888,800.00	700,326.98	0.57
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	103.991643	5,199,582.15	105.578100	5,278,905.00	79,322.85	0.28
			Base	103.991643	5,199,582.15	105.578100	5,278,905.00	79,322.85	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.212875	7,515,965.60	101.389300	7,604,197.50	88,231.90	0.40
			Base	100.212875	7,515,965.60	101.389300	7,604,197.50	88,231.90	0.40
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	100.870260	5,043,512.99	101.089800	5,054,490.00	10,977.01	0.27
			Base	100.870260	5,043,512.99	101.089800	5,054,490.00	10,977.01	0.27
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	100.682206	5,034,110.32	102.397100	5,119,855.00	85,744.68	0.27
			Base	100.682206	5,034,110.32	102.397100	5,119,855.00	85,744.68	0.27

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912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	102.711067	5,135,553.33	102.916700	5,145,835.00	10,281.67	0.27
			Base	102.711067	5,135,553.33	102.916700	5,145,835.00	10,281.67	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	102.441894	10,244,189.43	102.671900	10,267,190.00	23,000.57	0.54
			Base	102.441894	10,244,189.43	102.671900	10,267,190.00	23,000.57	0.54
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	103.239333	10,323,933.30	103.450500	10,345,050.00	21,116.70	0.55
			Base	103.239333	10,323,933.30	103.450500	10,345,050.00	21,116.70	0.55
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	103.344459	5,167,222.97	103.506500	5,175,325.00	8,102.03	0.27
			Base	103.344459	5,167,222.97	103.506500	5,175,325.00	8,102.03	0.27
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	107.446670	5,372,333.50	109.858100	5,492,905.00	120,571.50	0.29
			Base	107.446670	5,372,333.50	109.858100	5,492,905.00	120,571.50	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	103.822206	7,786,665.46	104.096400	7,807,230.00	20,564.54	0.41
			Base	103.822206	7,786,665.46	104.096400	7,807,230.00	20,564.54	0.41
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	102.898312	7,717,373.42	103.227900	7,742,092.50	24,719.08	0.41
			Base	102.898312	7,717,373.42	103.227900	7,742,092.50	24,719.08	0.41
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.542366	5,027,118.30	105.829400	5,291,470.00	264,351.70	0.28
			Base	100.542366	5,027,118.30	105.829400	5,291,470.00	264,351.70	0.28
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.516486	4,975,824.30	105.744800	5,287,240.00	311,415.70	0.28
			Base	99.516486	4,975,824.30	105.744800	5,287,240.00	311,415.70	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	100.074471	17,513,032.50	100.074471	17,513,032.50	0.00	0.92
			Base	100.074471	17,513,032.50	100.074471	17,513,032.50	0.00	0.92

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912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.170033	10,017,003.26	100.209000	10,020,900.00	3,896.74	0.53
			Base	100.170033	10,017,003.26	100.209000	10,020,900.00	3,896.74	0.53
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.269486	5,013,474.32	103.283900	5,164,195.00	150,720.68	0.27
			Base	100.269486	5,013,474.32	103.283900	5,164,195.00	150,720.68	0.27
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	100.441115	10,044,111.46	100.511700	10,051,170.00	7,058.54	0.53
			Base	100.441115	10,044,111.46	100.511700	10,051,170.00	7,058.54	0.53
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	100.259777	10,025,977.74	100.632800	10,063,280.00	37,302.26	0.53
			Base	100.259777	10,025,977.74	100.632800	10,063,280.00	37,302.26	0.53
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	104.273017	5,213,650.84	104.260400	5,213,020.00	-630.84	0.27
			Base	104.273017	5,213,650.84	104.260400	5,213,020.00	-630.84	0.27
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	100.700953	10,070,095.27	100.828100	10,082,810.00	12,714.73	0.53
			Base	100.700953	10,070,095.27	100.828100	10,082,810.00	12,714.73	0.53
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	108.513797	5,425,689.85	108.434900	5,421,745.00	-3,944.85	0.29
			Base	108.513797	5,425,689.85	108.434900	5,421,745.00	-3,944.85	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	102.724641	5,136,232.03	104.041700	5,202,085.00	65,852.97	0.27
			Base	102.724641	5,136,232.03	104.041700	5,202,085.00	65,852.97	0.27
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	100.729603	10,072,960.28	100.904900	10,090,490.00	17,529.72	0.53
			Base	100.729603	10,072,960.28	100.904900	10,090,490.00	17,529.72	0.53
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.351685	5,017,584.23	100.558600	5,027,930.00	10,345.77	0.27
			Base	100.351685	5,017,584.23	100.558600	5,027,930.00	10,345.77	0.27

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828RJ1	US TREASURY N/B 09/16 1				1.0	30 Sep 2016		
	10,000,000.000	Local	100.397820	10,039,781.98	100.605500	10,060,550.00	20,768.02	0.53
		Base	100.397820	10,039,781.98	100.605500	10,060,550.00	20,768.02	0.53
912828SK7	WI TREASURY SEC 03/15 0.375				0.375	15 Mar 2015		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828SN1	US TREASURY N/B 03/19 1.5				1.5	31 Mar 2019		
	5,000,000.000	Local	99.896409	4,994,820.47	101.434900	5,071,745.00	76,924.53	0.27
		Base	99.896409	4,994,820.47	101.434900	5,071,745.00	76,924.53	0.27
912828SV3	US TREASURY N/B 05/22 1.75				1.75	15 May 2022		
	5,000,000.000	Local	100.588976	5,029,448.79	100.151000	5,007,550.00	-21,898.79	0.26
		Base	100.588976	5,029,448.79	100.151000	5,007,550.00	-21,898.79	0.26
912828TC4	US TREASURY N/B 06/19 1				1.0	30 Jun 2019		
	5,000,000.000	Local	99.408286	4,970,414.28	99.507800	4,975,390.00	4,975.72	0.26
		Base	99.408286	4,970,414.28	99.507800	4,975,390.00	4,975.72	0.26
912828TJ9	US TREASURY N/B 08/22 1.625				1.625	15 Aug 2022		
	5,000,000.000	Local	99.468328	4,973,416.40	99.153600	4,957,680.00	-15,736.40	0.26
		Base	99.468328	4,973,416.40	99.153600	4,957,680.00	-15,736.40	0.26
912828TR1	US TREASURY N/B 09/19 1				1.0	30 Sep 2019		
	5,000,000.000	Local	99.532086	4,976,604.29	99.200500	4,960,025.00	-16,579.29	0.26
		Base	99.532086	4,976,604.29	99.200500	4,960,025.00	-16,579.29	0.26
912828TW0	US TREASURY N/B 10/17 0.75				0.75	31 Oct 2017		
	5,000,000.000	Local	99.851025	4,992,551.23	100.151000	5,007,550.00	14,998.77	0.26
		Base	99.851025	4,992,551.23	100.151000	5,007,550.00	14,998.77	0.26
912828TY6	US TREASURY N/B 11/22 1.625				1.625	15 Nov 2022		
	5,000,000.000	Local	98.817672	4,940,883.58	99.031200	4,951,560.00	10,676.42	0.26
		Base	98.817672	4,940,883.58	99.031200	4,951,560.00	10,676.42	0.26
912828UB4	US TREASURY N/B 11/19 1				1.0	30 Nov 2019		
	7,500,000.000	Local	99.366888	7,452,516.63	99.002600	7,425,195.00	-27,321.63	0.39
		Base	99.366888	7,452,516.63	99.002600	7,425,195.00	-27,321.63	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.972457	9,997,245.73	100.039100	10,003,910.00	6,664.27	0.53
			Base	99.972457	9,997,245.73	100.039100	10,003,910.00	6,664.27	0.53
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.934706	9,993,470.57	100.041700	10,004,170.00	10,699.43	0.53
			Base	99.934706	9,993,470.57	100.041700	10,004,170.00	10,699.43	0.53
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		5,000,000.000	Local	100.005046	5,000,252.31	100.100300	5,005,015.00	4,762.69	0.26
			Base	100.005046	5,000,252.31	100.100300	5,005,015.00	4,762.69	0.26
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		103,242.000	Local	103.900583	107,269.04	99.884100	103,122.34	-4,146.70	0.01
Original Face:		100,000.000	Base	103.900583	107,269.04	99.884100	103,122.34	-4,146.70	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		5,000,000.000	Local	99.836614	4,991,830.69	100.006500	5,000,325.00	8,494.31	0.26
			Base	99.836614	4,991,830.69	100.006500	5,000,325.00	8,494.31	0.26
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		5,000,000.000	Local	100.031923	5,001,596.14	100.237000	5,011,850.00	10,253.86	0.26
			Base	100.031923	5,001,596.14	100.237000	5,011,850.00	10,253.86	0.26
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		5,000,000.000	Local	100.230807	5,011,540.37	100.466100	5,023,305.00	11,764.63	0.26
			Base	100.230807	5,011,540.37	100.466100	5,023,305.00	11,764.63	0.26
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.046792	10,004,679.24	100.227900	10,022,790.00	18,110.76	0.53
			Base	100.046792	10,004,679.24	100.227900	10,022,790.00	18,110.76	0.53
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.932654	4,996,632.70	101.766900	5,088,345.00	91,712.30	0.27
			Base	99.932654	4,996,632.70	101.766900	5,088,345.00	91,712.30	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		3,026,000.000	Local	101.293463	3,065,140.19	101.374000	3,067,577.24	2,437.05	0.16
			Base	101.293463	3,065,140.19	101.374000	3,067,577.24	2,437.05	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.942187	6,995,953.10	109.608300	7,672,581.00	676,627.90	0.40
		Base		99.942187	6,995,953.10	109.608300	7,672,581.00	676,627.90	0.40
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.791959	5,089,597.93	104.851700	5,242,585.00	152,987.07	0.28
Original Face:		Base	5,000,000.000	101.791959	5,089,597.93	104.851700	5,242,585.00	152,987.07	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.750303	5,137,515.16	101.641800	5,082,090.00	-55,425.16	0.27
Original Face:		Base	5,000,000.000	102.750303	5,137,515.16	101.641800	5,082,090.00	-55,425.16	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.094815	7,481,016.33	103.108700	7,630,043.80	149,027.47	0.40
Original Face:		Base	7,400,000.000	101.094815	7,481,016.33	103.108700	7,630,043.80	149,027.47	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,497,078.040	99.999619	1,497,072.33	99.872700	1,495,172.26	-1,900.07	0.08
Original Face:		Base	2,000,000.000	99.999619	1,497,072.33	99.872700	1,495,172.26	-1,900.07	0.08
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.943492	4,997,174.59	106.961800	5,348,090.00	350,915.41	0.28
		Base		99.943492	4,997,174.59	106.961800	5,348,090.00	350,915.41	0.28
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.892383	4,994,619.16	123.632200	6,181,610.00	1,186,990.84	0.33
		Base		99.892383	4,994,619.16	123.632200	6,181,610.00	1,186,990.84	0.33
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.980300	4,949,015.00	-50,985.00	0.26
		Base		100.000000	5,000,000.00	98.980300	4,949,015.00	-50,985.00	0.26
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	3,344,299.250	99.997527	3,344,216.56	100.017100	3,344,871.13	654.57	0.18
Original Face:		Base	3,500,000.000	99.997527	3,344,216.56	100.017100	3,344,871.13	654.57	0.18
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.895973	5,194,798.67	102.891600	5,144,580.00	-50,218.67	0.27
Original Face:		Base	5,000,000.000	103.895973	5,194,798.67	102.891600	5,144,580.00	-50,218.67	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.2851	26 Sep 2017		
		10,000,000.000	Local	97.974330	9,797,433.03	98.250100	9,825,010.00	27,576.97	0.52
			Base	97.974330	9,797,433.03	98.250100	9,825,010.00	27,576.97	0.52
US DOLLAR Total									
		1,767,169,132.000	Local		1,838,694,762.73		1,886,710,706.08	48,015,943.35	99.48
	Original Face:	1,323,631,959.000	Base		1,838,694,762.73		1,886,710,706.08	48,015,943.35	99.48
FIXED INCOME Total									
		1,767,169,132.000	Base		1,838,694,762.73		1,886,710,706.08	48,015,943.35	99.48
	Original Face:	1,323,631,959.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,777,120,493.500	Base	1,848,646,124.23		1,896,663,967.58	48,017,843.35	100.00
Original Face:		1,323,631,959.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	659,143.030	1.000000	659,143.03	1.000000	659,143.03	0.00	0.27
		Base		1.000000	659,143.03	1.000000	659,143.03	0.00	0.27
US DOLLAR Total									
		Local	659,143.030		659,143.03		659,143.03	0.00	0.27
		Base			659,143.03		659,143.03	0.00	0.27
CASH Total									
		Base	659,143.030		659,143.03		659,143.03	0.00	0.27
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					0.01	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.038000	2,500,950.00	950.00	1.02
		Base		100.000000	2,500,000.00	100.038000	2,500,950.00	950.00	1.02
926NKW009	AMHERST PIERPONT 04/15 VAR					0.1	01 Oct 2015		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.22
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.22
979QRC005	BANK OF AMERICA REPO					0.1	01 Oct 2015		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	5.70
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	5.70
US DOLLAR Total									
		Local	19,500,000.000		19,500,000.00		19,500,950.00	950.00	7.95
		Base			19,500,000.00		19,500,950.00	950.00	7.95
CASH EQUIVALENT Total									
		Base	19,500,000.000		19,500,000.00		19,500,950.00	950.00	7.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.003	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	99.179100	495,895.50	-4,104.50	0.20
		Base		100.000000	500,000.00	99.179100	495,895.50	-4,104.50	0.20
023135AK2	AMAZON.COM INC SR UNSECURED 11/15 0.65					0.65	27 Nov 2015		
		Local	2,700,000.000	100.014610	2,700,394.47	100.014610	2,700,394.47	0.00	1.10
		Base		100.014610	2,700,394.47	100.014610	2,700,394.47	0.00	1.10
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	109.011970	545,059.85	108.405200	542,026.00	-3,033.85	0.22
		Base		109.011970	545,059.85	108.405200	542,026.00	-3,033.85	0.22
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.7643	13 Nov 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.41
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.41
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.993686	499,968.43	100.386000	501,930.00	1,961.57	0.20
		Base		99.993686	499,968.43	100.386000	501,930.00	1,961.57	0.20
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.8041	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.093300	500,466.50	466.50	0.20
		Base		100.000000	500,000.00	100.093300	500,466.50	466.50	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.966988	499,834.94	100.917900	504,589.50	4,754.56	0.21
		Base		99.966988	499,834.94	100.917900	504,589.50	4,754.56	0.21
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.7001	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	98.756900	1,975,138.00	-24,862.00	0.80
		Base		100.000000	2,000,000.00	98.756900	1,975,138.00	-24,862.00	0.80
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					0.61435	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.543500	4,977,175.00	-22,825.00	2.03
		Base		100.000000	5,000,000.00	99.543500	4,977,175.00	-22,825.00	2.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.53655	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.848200	2,995,446.00	-4,554.00	1.22
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.848200	2,995,446.00	-4,554.00	1.22
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	100.269076	752,018.07	100.869100	756,518.25	4,500.18	0.31
		Base		100.269076	752,018.07	100.869100	756,518.25	4,500.18	0.31
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.931510	999,315.10	99.942700	999,427.00	111.90	0.41
		Base		99.931510	999,315.10	99.942700	999,427.00	111.90	0.41
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.986016	499,930.08	101.281400	506,407.00	6,476.92	0.21
		Base		99.986016	499,930.08	101.281400	506,407.00	6,476.92	0.21
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.978569	999,785.69	100.050200	1,000,502.00	716.31	0.41
		Base		99.978569	999,785.69	100.050200	1,000,502.00	716.31	0.41
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.994621	999,946.21	99.968500	999,685.00	-261.21	0.41
		Base		99.994621	999,946.21	99.968500	999,685.00	-261.21	0.41
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.991005	999,910.05	100.355300	1,003,553.00	3,642.95	0.41
		Base		99.991005	999,910.05	100.355300	1,003,553.00	3,642.95	0.41
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.446984	1,988,939.68	99.579400	1,991,588.00	2,648.32	0.81
		Base		99.446984	1,988,939.68	99.579400	1,991,588.00	2,648.32	0.81
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.961271	999,612.71	100.440100	1,004,401.00	4,788.29	0.41
Original Face:		Base	1,000,000.000	99.961271	999,612.71	100.440100	1,004,401.00	4,788.29	0.41
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.87655	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.060000	2,001,200.00	1,200.00	0.82
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.060000	2,001,200.00	1,200.00	0.82

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14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	2,000,000.000	99.989950	1,999,799.00	100.070600	2,001,412.00	1,613.00	0.82
Original Face:		Base	2,000,000.000	99.989950	1,999,799.00	100.070600	2,001,412.00	1,613.00	0.82
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.65655	15 Nov 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.925800	1,998,516.00	-1,484.00	0.81
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.925800	1,998,516.00	-1,484.00	0.81
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.979465	2,499,486.63	100.223900	2,505,597.50	6,110.87	1.02
Original Face:		Base	2,500,000.000	99.979465	2,499,486.63	100.223900	2,505,597.50	6,110.87	1.02
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.5716	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.045700	1,000,457.00	457.00	0.41
		Base		100.000000	1,000,000.00	100.045700	1,000,457.00	457.00	0.41
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.906980	499,534.90	99.735200	498,676.00	-858.90	0.20
		Base		99.906980	499,534.90	99.735200	498,676.00	-858.90	0.20
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.4358	28 Aug 2015		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.090500	5,004,525.00	4,525.00	2.04
		Base		100.000000	5,000,000.00	100.090500	5,004,525.00	4,525.00	2.04
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.987214	499,936.07	99.987214	499,936.07	0.00	0.20
		Base		99.987214	499,936.07	99.987214	499,936.07	0.00	0.20
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8968	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.41
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.41
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	1,545,000.000	100.060698	1,545,937.78	100.054700	1,545,845.12	-92.66	0.63
		Base		100.060698	1,545,937.78	100.054700	1,545,845.12	-92.66	0.63

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233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0101	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.547100	995,471.00	-4,529.00	0.41
		Base		100.000000	1,000,000.00	99.547100	995,471.00	-4,529.00	0.41
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.917734	499,588.67	100.015700	500,078.50	489.83	0.20
		Base		99.917734	499,588.67	100.015700	500,078.50	489.83	0.20
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.452	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	99.999100	1,999,982.00	-18.00	0.81
		Base		100.000000	2,000,000.00	99.999100	1,999,982.00	-18.00	0.81
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.736419	1,994,728.37	100.495800	2,009,916.00	15,187.63	0.82
		Base		99.736419	1,994,728.37	100.495800	2,009,916.00	15,187.63	0.82
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.900036	499,500.18	99.925200	499,626.00	125.82	0.20
		Base		99.900036	499,500.18	99.925200	499,626.00	125.82	0.20
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	57,865.710	101.398116	58,674.74	104.290347	60,348.35	1,673.61	0.02
	Original Face:	Base	1,100,000.000	101.398116	58,674.74	104.290347	60,348.35	1,673.61	0.02
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,252,219.090	104.032885	1,302,719.64	107.674727	1,348,323.49	45,603.85	0.55
	Original Face:	Base	2,090,000.000	104.032885	1,302,719.64	107.674727	1,348,323.49	45,603.85	0.55
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	79,640.420	100.320704	79,895.83	103.435075	82,376.13	2,480.30	0.03
	Original Face:	Base	1,500,000.000	100.320704	79,895.83	103.435075	82,376.13	2,480.30	0.03
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	76,958.220	100.934741	77,677.58	102.918180	79,204.00	1,526.42	0.03
	Original Face:	Base	1,500,000.000	100.934741	77,677.58	102.918180	79,204.00	1,526.42	0.03
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	10,638.130	101.647000	10,813.34	106.849152	11,366.75	553.41	0.00
	Original Face:	Base	250,000.000	101.647000	10,813.34	106.849152	11,366.75	553.41	0.00

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3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	113,843.340	100.164085	114,030.14	107.171465	122,007.58	7,977.44	0.05
Original Face:		Base	1,000,000.000	100.164085	114,030.14	107.171465	122,007.58	7,977.44	0.05
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	141,217.120	100.999135	142,628.07	107.140655	151,300.95	8,672.88	0.06
Original Face:		Base	2,206,300.000	100.999135	142,628.07	107.140655	151,300.95	8,672.88	0.06
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,717,539.650	101.994498	1,751,795.95	104.225946	1,790,121.95	38,326.00	0.73
Original Face:		Base	5,000,000.000	101.994498	1,751,795.95	104.225946	1,790,121.95	38,326.00	0.73
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,809,875.050	102.763032	3,915,143.12	102.948767	3,922,219.39	7,076.27	1.60
Original Face:		Base	5,000,000.000	102.763032	3,915,143.12	102.948767	3,922,219.39	7,076.27	1.60
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	115,252.600	101.669281	117,176.49	105.022140	121,040.75	3,864.26	0.05
Original Face:		Base	1,000,000.000	101.669281	117,176.49	105.022140	121,040.75	3,864.26	0.05
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	1,088,511.420	101.921114	1,109,422.97	107.091866	1,165,707.19	56,284.22	0.48
Original Face:		Base	6,000,000.000	101.921114	1,109,422.97	107.091866	1,165,707.19	56,284.22	0.48
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	1,018,623.950	102.499227	1,044,081.67	105.721263	1,076,902.11	32,820.44	0.44
Original Face:		Base	5,000,000.000	102.499227	1,044,081.67	105.721263	1,076,902.11	32,820.44	0.44
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	3,128,455.500	104.425669	3,266,910.59	104.493072	3,269,019.26	2,108.67	1.33
Original Face:		Base	5,000,000.000	104.425669	3,266,910.59	104.493072	3,269,019.26	2,108.67	1.33
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	2,182,532.910	104.374819	2,278,014.78	106.790094	2,330,728.95	52,714.17	0.95
Original Face:		Base	5,700,000.000	104.374819	2,278,014.78	106.790094	2,330,728.95	52,714.17	0.95
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,003,820.560	104.026341	1,044,237.80	107.669893	1,080,812.52	36,574.72	0.44
Original Face:		Base	2,000,000.000	104.026341	1,044,237.80	107.669893	1,080,812.52	36,574.72	0.44

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3130A3QM9	FEDERAL HOME LOAN BANK BONDS 12/15 0.25					0.25	09 Dec 2015		
		Local	1,000,000.000	99.995555	999,955.55	100.016500	1,000,165.00	209.45	0.41
		Base		99.995555	999,955.55	100.016500	1,000,165.00	209.45	0.41
3130A43H3	FEDERAL HOME LOAN BANK BONDS 02/17 0.7					0.7	27 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.092800	5,004,640.00	4,640.00	2.04
		Base		100.000000	5,000,000.00	100.092800	5,004,640.00	4,640.00	2.04
3134G7QH7	FREDDIE MAC NOTES 08/17 0.95					0.95	25 Aug 2017		
		Local	1,000,000.000	99.990000	999,900.00	100.108800	1,001,088.00	1,188.00	0.41
		Base		99.990000	999,900.00	100.108800	1,001,088.00	1,188.00	0.41
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.807632	1,956,152.64	99.939900	1,998,798.00	42,645.36	0.81
		Base		97.807632	1,956,152.64	99.939900	1,998,798.00	42,645.36	0.81
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	99,306.900	99.570705	98,880.58	103.822057	103,102.47	4,221.89	0.04
	Original Face:	Base	2,360,770.000	99.570705	98,880.58	103.822057	103,102.47	4,221.89	0.04
31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	367.870	100.195721	368.59	101.114250	371.97	3.38	0.00
	Original Face:	Base	345,556.000	100.195721	368.59	101.114250	371.97	3.38	0.00
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	143,890.980	100.915950	145,208.95	108.897411	156,693.55	11,484.60	0.06
	Original Face:	Base	2,500,000.000	100.915950	145,208.95	108.897411	156,693.55	11,484.60	0.06
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	158,163.400	101.785072	160,986.73	108.648509	171,842.18	10,855.45	0.07
	Original Face:	Base	983,845.000	101.785072	160,986.73	108.648509	171,842.18	10,855.45	0.07
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	120,972.080	100.955146	122,127.54	110.683829	133,896.53	11,768.99	0.05
	Original Face:	Base	1,800,000.000	100.955146	122,127.54	110.683829	133,896.53	11,768.99	0.05
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	298,940.230	102.773772	307,232.15	104.439352	312,211.24	4,979.09	0.13
	Original Face:	Base	3,350,000.000	102.773772	307,232.15	104.439352	312,211.24	4,979.09	0.13

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31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	74,633.230	100.877384	75,288.05	103.116452	76,959.14	1,671.09	0.03
Original Face:		Base	1,500,000.000	100.877384	75,288.05	103.116452	76,959.14	1,671.09	0.03
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	3,071,621.380	104.444125	3,208,128.07	106.876672	3,282,846.71	74,718.64	1.34
Original Face:		Base	5,200,000.000	104.444125	3,208,128.07	106.876672	3,282,846.71	74,718.64	1.34
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,602,610.200	102.147625	1,637,028.25	103.141946	1,652,963.35	15,935.10	0.67
Original Face:		Base	2,680,283.000	102.147625	1,637,028.25	103.141946	1,652,963.35	15,935.10	0.67
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	9,345,651.900	103.125760	9,637,774.58	102.892465	9,615,971.61	-21,802.97	3.92
Original Face:		Base	15,000,000.000	103.125760	9,637,774.58	102.892465	9,615,971.61	-21,802.97	3.92
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	419,745.620	103.249933	433,387.07	107.711394	452,113.86	18,726.79	0.18
Original Face:		Base	1,500,000.000	103.249933	433,387.07	107.711394	452,113.86	18,726.79	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	522,630.340	101.966773	532,909.29	106.247364	555,280.96	22,371.67	0.23
Original Face:		Base	3,200,000.000	101.966773	532,909.29	106.247364	555,280.96	22,371.67	0.23
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	376,394.620	104.159932	392,052.38	105.687885	397,803.51	5,751.13	0.16
Original Face:		Base	765,534.000	104.159932	392,052.38	105.687885	397,803.51	5,751.13	0.16
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,924,102.220	103.120052	3,015,335.73	102.887522	3,008,536.31	-6,799.42	1.23
Original Face:		Base	5,157,070.000	103.120052	3,015,335.73	102.887522	3,008,536.31	-6,799.42	1.23
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	622,705.150	102.303543	637,049.43	107.126171	667,080.18	30,030.75	0.27
Original Face:		Base	5,000,000.000	102.303543	637,049.43	107.126171	667,080.18	30,030.75	0.27
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	974,643.100	103.107393	1,004,929.09	106.462961	1,037,633.90	32,704.81	0.42
Original Face:		Base	5,000,000.000	103.107393	1,004,929.09	106.462961	1,037,633.90	32,704.81	0.42

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	807,032.140	104.183016	840,790.42	106.944259	863,074.54	22,284.12	0.35
Original Face:		Base	2,000,000.000	104.183016	840,790.42	106.944259	863,074.54	22,284.12	0.35
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	968,308.150	103.993619	1,006,978.69	108.539240	1,050,994.31	44,015.62	0.43
Original Face:		Base	5,000,000.000	103.993619	1,006,978.69	108.539240	1,050,994.31	44,015.62	0.43
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	4,699,428.620	107.894366	5,070,418.70	108.680716	5,107,372.67	36,953.97	2.08
Original Face:		Base	14,750,000.000	107.894366	5,070,418.70	108.680716	5,107,372.67	36,953.97	2.08
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	610,878.900	101.733237	621,466.88	104.226912	636,700.21	15,233.33	0.26
Original Face:		Base	2,000,000.000	101.733237	621,466.88	104.226912	636,700.21	15,233.33	0.26
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.980648	4,999,032.38	100.582200	5,029,110.00	30,077.62	2.05
Original Face:		Base	5,000,000.000	99.980648	4,999,032.38	100.582200	5,029,110.00	30,077.62	2.05
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.60655	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.402500	4,224,606.25	-25,393.75	1.72
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	99.402500	4,224,606.25	-25,393.75	1.72
36164EAB1	GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A2					0.89	24 Nov 2017		
		Local	3,000,000.000	99.991527	2,999,745.82	100.102700	3,003,081.00	3,335.18	1.22
Original Face:		Base	3,000,000.000	99.991527	2,999,745.82	100.102700	3,003,081.00	3,335.18	1.22
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.736692	498,683.46	99.507800	497,539.00	-1,144.46	0.20
		Base		99.736692	498,683.46	99.507800	497,539.00	-1,144.46	0.20
36962G5W0	GENERAL ELEC CAP CORP COMPANY GUAR 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.978954	499,894.77	102.046000	510,230.00	10,335.23	0.21
		Base		99.978954	499,894.77	102.046000	510,230.00	10,335.23	0.21
36962G6L3	GENERAL ELEC CAP CORP COMPANY GUAR 12/17 VAR					0.8335	07 Dec 2017		
		Local	1,000,000.000	99.844227	998,442.27	99.579400	995,794.00	-2,648.27	0.41
		Base		99.844227	998,442.27	99.579400	995,794.00	-2,648.27	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	110.870955	2,217,419.09	110.889800	2,217,796.00	376.91	0.90
		Base		110.870955	2,217,419.09	110.889800	2,217,796.00	376.91	0.90
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.351861	1,003,518.61	101.306100	1,013,061.00	9,542.39	0.41
		Base		100.351861	1,003,518.61	101.306100	1,013,061.00	9,542.39	0.41
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.22445	18 Nov 2015		
		Local	1,000,000.000	100.019744	1,000,197.44	100.019744	1,000,197.44	0.00	0.41
		Base		100.019744	1,000,197.44	100.019744	1,000,197.44	0.00	0.41
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.3291	24 Aug 2016		
		Local	1,000,000.000	100.729243	1,007,292.43	100.840600	1,008,406.00	1,113.57	0.41
		Base		100.729243	1,007,292.43	100.840600	1,008,406.00	1,113.57	0.41
38147QTR7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/18 VAR					1.0	12 Feb 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.859000	4,992,950.00	-7,050.00	2.03
		Base		100.000000	5,000,000.00	99.859000	4,992,950.00	-7,050.00	2.03
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	104.441000	2,088,820.00	104.452700	2,089,054.00	234.00	0.85
		Base		104.441000	2,088,820.00	104.452700	2,089,054.00	234.00	0.85
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.949142	999,491.42	100.742500	1,007,425.00	7,933.58	0.41
		Base		99.949142	999,491.42	100.742500	1,007,425.00	7,933.58	0.41
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.974973	1,999,499.45	100.558500	2,011,170.00	11,670.55	0.82
		Base		99.974973	1,999,499.45	100.558500	2,011,170.00	11,670.55	0.82
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	859,972.540	99.995332	859,932.40	99.992100	859,904.60	-27.80	0.35
Original Face:		Base	2,000,000.000	99.995332	859,932.40	99.992100	859,904.60	-27.80	0.35
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.55655	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.822900	998,229.00	-1,771.00	0.41
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.822900	998,229.00	-1,771.00	0.41

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459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.933382	1,998,667.64	100.164300	2,003,286.00	4,618.36	0.82
		Base		99.933382	1,998,667.64	100.164300	2,003,286.00	4,618.36	0.82
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.907759	999,077.59	101.148900	1,011,489.00	12,411.41	0.41
		Base		99.907759	999,077.59	101.148900	1,011,489.00	12,411.41	0.41
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.880410	499,402.05	100.717100	503,585.50	4,183.45	0.21
		Base		99.880410	499,402.05	100.717100	503,585.50	4,183.45	0.21
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	100.067300	500,336.50	336.50	0.20
		Base		100.000000	500,000.00	100.067300	500,336.50	336.50	0.20
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.944113	999,441.13	100.023700	1,000,237.00	795.87	0.41
		Base		99.944113	999,441.13	100.023700	1,000,237.00	795.87	0.41
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.3737	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	99.996900	999,969.00	-31.00	0.41
		Base		100.000000	1,000,000.00	99.996900	999,969.00	-31.00	0.41
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6842	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	99.461900	497,309.50	-2,690.50	0.20
		Base		100.000000	500,000.00	99.461900	497,309.50	-2,690.50	0.20
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	3,000,000.000	100.913452	3,027,403.56	101.127400	3,033,822.00	6,418.44	1.24
		Base		100.913452	3,027,403.56	101.127400	3,033,822.00	6,418.44	1.24
494368AZ6	KIMBERLY CLARK CORP SR UNSECURED 144A 12/16 4.279					4.279	19 Dec 2016		
		Local	1,070,000.000	101.857746	1,089,877.88	100.809100	1,078,657.37	-11,220.51	0.44
		Base		101.857746	1,089,877.88	100.809100	1,078,657.37	-11,220.51	0.44
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.4405	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.017100	1,000,171.00	171.00	0.41
		Base		100.000000	1,000,000.00	100.017100	1,000,171.00	171.00	0.41

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532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		5,000,000.000	Local	99.928923	4,996,446.15	99.940700	4,997,035.00	588.85	2.04
			Base	99.928923	4,996,446.15	99.940700	4,997,035.00	588.85	2.04
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.752	10 Sep 2019		
		500,000.000	Local	100.000000	500,000.00	99.596600	497,983.00	-2,017.00	0.20
			Base	100.000000	500,000.00	99.596600	497,983.00	-2,017.00	0.20
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		1,000,000.000	Local	99.925488	999,254.88	99.849900	998,499.00	-755.88	0.41
			Base	99.925488	999,254.88	99.849900	998,499.00	-755.88	0.41
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					0.6864	10 Feb 2020		
		5,500,000.000	Local	100.000000	5,500,000.00	99.204100	5,456,225.50	-43,774.50	2.22
			Base	100.000000	5,500,000.00	99.204100	5,456,225.50	-43,774.50	2.22
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		3,000,000.000	Local	99.983424	2,999,502.73	100.223200	3,006,696.00	7,193.27	1.23
			Base	99.983424	2,999,502.73	100.223200	3,006,696.00	7,193.27	1.23
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		1,500,000.000	Local	100.000000	1,500,000.00	100.710100	1,510,651.50	10,651.50	0.62
			Base	100.000000	1,500,000.00	100.710100	1,510,651.50	10,651.50	0.62
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		5,000,000.000	Local	99.991287	4,999,564.35	100.629700	5,031,485.00	31,920.65	2.05
			Base	99.991287	4,999,564.35	100.629700	5,031,485.00	31,920.65	2.05
61747YCT0	MORGAN STANLEY SR UNSECURED 11/15 3.45					3.45	02 Nov 2015		
		1,025,000.000	Local	100.237957	1,027,439.06	100.237957	1,027,439.06	0.00	0.42
			Base	100.237957	1,027,439.06	100.237957	1,027,439.06	0.00	0.42
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		1,125,000.000	Local	100.195772	1,127,202.44	100.258100	1,127,903.63	701.19	0.46
			Base	100.195772	1,127,202.44	100.258100	1,127,903.63	701.19	0.46
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		5,000,000.000	Local	99.964519	4,998,225.94	99.856100	4,992,805.00	-5,420.94	2.03
			Base	99.964519	4,998,225.94	99.856100	4,992,805.00	-5,420.94	2.03

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65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.50655	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.953700	1,999,074.00	-926.00	0.81
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.953700	1,999,074.00	-926.00	0.81
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.150514	1,502,257.71	100.654700	1,509,820.50	7,562.79	0.62
		Base		100.150514	1,502,257.71	100.654700	1,509,820.50	7,562.79	0.62
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	101.478490	507,392.45	101.425200	507,126.00	-266.45	0.21
		Base		101.478490	507,392.45	101.425200	507,126.00	-266.45	0.21
713448CE6	PEPSICO INC SR UNSECURED 02/16 0.7					0.7	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.103700	1,001,037.00	1,037.00	0.41
		Base		100.000000	1,000,000.00	100.103700	1,001,037.00	1,037.00	0.41
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.5416	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.037200	1,000,372.00	372.00	0.41
		Base		100.000000	1,000,000.00	100.037200	1,000,372.00	372.00	0.41
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.946807	999,468.07	100.148800	1,001,488.00	2,019.93	0.41
		Base		99.946807	999,468.07	100.148800	1,001,488.00	2,019.93	0.41
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.943089	999,430.89	100.183300	1,001,833.00	2,402.11	0.41
		Base		99.943089	999,430.89	100.183300	1,001,833.00	2,402.11	0.41
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.914615	999,146.15	101.091400	1,010,914.00	11,767.85	0.41
		Base		99.914615	999,146.15	101.091400	1,010,914.00	11,767.85	0.41
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.765581	997,655.81	100.266400	1,002,664.00	5,008.19	0.41
		Base		99.765581	997,655.81	100.266400	1,002,664.00	5,008.19	0.41
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.979794	499,898.97	99.979794	499,898.97	0.00	0.20
		Base		99.979794	499,898.97	99.979794	499,898.97	0.00	0.20

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79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.633630	4,025,345.21	100.080100	4,003,204.00	-22,141.21	1.63
		Base		100.633630	4,025,345.21	100.080100	4,003,204.00	-22,141.21	1.63
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.905216	499,526.08	100.188600	500,943.00	1,416.92	0.20
		Base		99.905216	499,526.08	100.188600	500,943.00	1,416.92	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.653966	1,258,174.58	100.810400	1,260,130.00	1,955.42	0.51
		Base		100.653966	1,258,174.58	100.810400	1,260,130.00	1,955.42	0.51
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.213134	501,065.67	100.403100	502,015.50	949.83	0.20
		Base		100.213134	501,065.67	100.403100	502,015.50	949.83	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.976692	499,883.46	100.123600	500,618.00	734.54	0.20
		Base		99.976692	499,883.46	100.123600	500,618.00	734.54	0.20
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.6105	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.091200	1,000,912.00	912.00	0.41
		Base		100.000000	1,000,000.00	100.091200	1,000,912.00	912.00	0.41
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	2,000,000.000	100.087749	2,001,754.97	100.222300	2,004,446.00	2,691.03	0.82
		Base		100.087749	2,001,754.97	100.222300	2,004,446.00	2,691.03	0.82
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.944016	499,720.08	101.142100	505,710.50	5,990.42	0.21
		Base		99.944016	499,720.08	101.142100	505,710.50	5,990.42	0.21
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.031200	5,001,560.00	1,560.00	2.04
		Base		100.000000	5,000,000.00	100.031200	5,001,560.00	1,560.00	2.04
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	3,750,000.000	99.999428	3,749,978.56	100.002000	3,750,075.00	96.44	1.53
Original Face:		Base	3,750,000.000	99.999428	3,749,978.56	100.002000	3,750,075.00	96.44	1.53

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90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.957690	499,788.45	101.719400	508,597.00	8,808.55	0.21
		Base		99.957690	499,788.45	101.719400	508,597.00	8,808.55	0.21
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.941750	999,417.50	100.894700	1,008,947.00	9,529.50	0.41
		Base		99.941750	999,417.50	100.894700	1,008,947.00	9,529.50	0.41
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	101.672775	1,016,727.75	102.191400	1,021,914.00	5,186.25	0.42
		Base		101.672775	1,016,727.75	102.191400	1,021,914.00	5,186.25	0.42
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	102.628294	1,026,282.94	103.450500	1,034,505.00	8,222.06	0.42
		Base		102.628294	1,026,282.94	103.450500	1,034,505.00	8,222.06	0.42
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.033301	1,000,333.01	100.033301	1,000,333.01	0.00	0.41
		Base		100.033301	1,000,333.01	100.033301	1,000,333.01	0.00	0.41
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.151896	500,759.48	100.511700	502,558.50	1,799.02	0.20
		Base		100.151896	500,759.48	100.511700	502,558.50	1,799.02	0.20
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	5,453,264.320	99.999672	5,453,246.46	99.980100	5,452,179.12	-1,067.34	2.22
Original Face:		Base	6,000,000.000	99.999672	5,453,246.46	99.980100	5,452,179.12	-1,067.34	2.22
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.6072	15 Jun 2017		
		Local	1,000,000.000	99.109408	991,094.08	99.671700	996,717.00	5,622.92	0.41
		Base		99.109408	991,094.08	99.671700	996,717.00	5,622.92	0.41
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.987565	999,875.65	100.106200	1,001,062.00	1,186.35	0.41
		Base		99.987565	999,875.65	100.106200	1,001,062.00	1,186.35	0.41
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.105347	1,001,053.47	101.397300	1,013,973.00	12,919.53	0.41
		Base		100.105347	1,001,053.47	101.397300	1,013,973.00	12,919.53	0.41

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.918685	999,186.85	99.905100	999,051.00	-135.85	0.41
		Base		99.918685	999,186.85	99.905100	999,051.00	-135.85	0.41
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.974266	1,999,485.31	100.430400	2,008,608.00	9,122.69	0.82
		Base		99.974266	1,999,485.31	100.430400	2,008,608.00	9,122.69	0.82
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.6093	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.940900	1,998,818.00	-1,182.00	0.81
		Base		100.000000	2,000,000.00	99.940900	1,998,818.00	-1,182.00	0.81
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	955,514.080	99.997526	955,490.44	100.017100	955,677.47	187.03	0.39
Original Face:		Base	1,000,000.000	99.997526	955,490.44	100.017100	955,677.47	187.03	0.39
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	102.219708	1,022,197.08	102.594800	1,025,948.00	3,750.92	0.42
		Base		102.219708	1,022,197.08	102.594800	1,025,948.00	3,750.92	0.42
US DOLLAR Total									
		Local	222,372,771.640		224,429,911.00		225,242,868.40	812,957.40	91.78
Original Face:		Base	164,939,358.000		224,429,911.00		225,242,868.40	812,957.40	91.78
FIXED INCOME Total									
		Base	222,372,771.640		224,429,911.00		225,242,868.40	812,957.40	91.78
Original Face:			164,939,358.000						

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		242,531,914.670	Base	244,589,054.03		245,402,961.43	813,907.40	100.00
Original Face:		164,939,358.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	1,221,703.610	1.000000	1,221,703.61	1.000000	1,221,703.61	0.00	0.84
		Base		1.000000	1,221,703.61	1.000000	1,221,703.61	0.00	0.84
US DOLLAR Total									
		Local	1,221,703.610		1,221,703.61		1,221,703.61	0.00	0.84
		Base			1,221,703.61		1,221,703.61	0.00	0.84
CASH Total									
		Base	1,221,703.610		1,221,703.61		1,221,703.61	0.00	0.84
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	31 Jul 2016		
		Local	246,716.060	100.000000	246,716.06	100.000000	246,716.06	0.00	0.17
		Base		100.000000	246,716.06	100.000000	246,716.06	0.00	0.17
923TQW003	FDIC ARIZONA BUSINESS BANK 12/49 VAR					0.6	12 Mar 2016		
		Local	249,615.270	100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
		Base		100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2016		
		Local	248,578.770	100.000000	248,578.77	100.000000	248,578.77	0.00	0.17
		Base		100.000000	248,578.77	100.000000	248,578.77	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2016		
		Local	246,718.240	100.000000	246,718.24	100.000000	246,718.24	0.00	0.17
		Base		100.000000	246,718.24	100.000000	246,718.24	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.245	30 Nov 2015		
		Local	248,437.020	100.000000	248,437.02	100.000000	248,437.02	0.00	0.17
		Base		100.000000	248,437.02	100.000000	248,437.02	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UVZ007	FDIC MERIDIAN 12/49 VAR					0.4	14 Jul 2016		
		Local	247,953.460	100.000000	247,953.46	100.000000	247,953.46	0.00	0.17
		Base		100.000000	247,953.46	100.000000	247,953.46	0.00	0.17
926NKW009	AMHERST PIERPONT 04/15 VAR					0.1	01 Oct 2015		
		Local	22,000,000.000	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	15.13
		Base		100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	15.13
979RFK008	FDIC US BANK CDARS ACCOUNT					0.28	01 Oct 2015		
		Local	15,185,310.920	100.000000	15,185,310.92	100.000000	15,185,310.92	0.00	10.44
		Base		100.000000	15,185,310.92	100.000000	15,185,310.92	0.00	10.44
US DOLLAR Total									
		Local	38,673,329.740		38,673,329.74		38,673,329.74	0.00	26.59
		Base			38,673,329.74		38,673,329.74	0.00	26.59
CASH EQUIVALENT Total									
		Base	38,673,329.740		38,673,329.74		38,673,329.74	0.00	26.59

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	3,094,782.700	106.407591	3,293,083.73	108.478214	3,357,165.00	64,081.27	2.31
Original Face:		Base	5,000,000.000	106.407591	3,293,083.73	108.478214	3,357,165.00	64,081.27	2.31
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,954,927.100	105.507019	3,117,655.49	105.139675	3,106,800.75	-10,854.74	2.14
Original Face:		Base	5,000,000.000	105.507019	3,117,655.49	105.139675	3,106,800.75	-10,854.74	2.14
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,701,008.080	104.326510	2,817,867.47	102.781481	2,776,136.11	-41,731.36	1.91
Original Face:		Base	4,372,786.000	104.326510	2,817,867.47	102.781481	2,776,136.11	-41,731.36	1.91
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,610,327.000	105.146683	2,744,672.26	104.690875	2,732,774.18	-11,898.08	1.88
Original Face:		Base	5,000,000.000	105.146683	2,744,672.26	104.690875	2,732,774.18	-11,898.08	1.88

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,756,066.550	105.361644	2,903,837.03	105.688014	2,912,832.00	8,994.97	2.00
Original Face:		Base	7,500,000.000	105.361644	2,903,837.03	105.688014	2,912,832.00	8,994.97	2.00
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,057,894.050	103.787385	3,173,708.28	102.782812	3,142,989.49	-30,718.79	2.16
Original Face:		Base	5,000,000.000	103.787385	3,173,708.28	102.782812	3,142,989.49	-30,718.79	2.16
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,899,889.100	105.312072	3,053,933.29	104.688969	3,035,864.00	-18,069.29	2.09
Original Face:		Base	5,000,000.000	105.312072	3,053,933.29	104.688969	3,035,864.00	-18,069.29	2.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,859,827.130	106.107489	1,973,415.87	105.867683	1,968,955.89	-4,459.98	1.35
Original Face:		Base	4,169,641.000	106.107489	1,973,415.87	105.867683	1,968,955.89	-4,459.98	1.35
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	5,608,788.450	102.408049	5,743,850.82	101.179006	5,674,916.40	-68,934.42	3.90
Original Face:		Base	7,500,000.000	102.408049	5,743,850.82	101.179006	5,674,916.40	-68,934.42	3.90
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,391,007.920	101.400074	1,410,483.06	101.179199	1,407,410.67	-3,072.39	0.97
Original Face:		Base	2,000,000.000	101.400074	1,410,483.06	101.179199	1,407,410.67	-3,072.39	0.97
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,058,514.610	104.160588	1,102,555.04	103.814291	1,098,889.44	-3,665.60	0.76
Original Face:		Base	2,910,888.000	104.160588	1,102,555.04	103.814291	1,098,889.44	-3,665.60	0.76
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	3,687,395.550	106.109875	3,912,690.81	105.075912	3,874,564.50	-38,126.31	2.66
Original Face:		Base	12,190,366.000	106.109875	3,912,690.81	105.075912	3,874,564.50	-38,126.31	2.66
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,991,696.600	108.382718	2,158,654.91	109.720399	2,185,297.46	26,642.55	1.50
Original Face:		Base	5,000,000.000	108.382718	2,158,654.91	109.720399	2,185,297.46	26,642.55	1.50
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	60,550.900	102.741016	62,210.61	104.793087	63,453.16	1,242.55	0.04
Original Face:		Base	2,255,000.000	102.741016	62,210.61	104.793087	63,453.16	1,242.55	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625	20 Sep 2040		
		Local	3,042,709.220	103.833009	3,159,336.55	103.874232	3,160,590.83	1,254.28	2.17
Original Face:		Base	9,450,000.000	103.833009	3,159,336.55	103.874232	3,160,590.83	1,254.28	2.17
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,771,087.850	101.840324	1,803,681.60	103.142990	1,826,752.96	23,071.36	1.26
Original Face:		Base	2,500,000.000	101.840324	1,803,681.60	103.142990	1,826,752.96	23,071.36	1.26
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,158,159.320	106.702984	2,302,820.40	106.666738	2,302,038.15	-782.25	1.58
Original Face:		Base	5,872,458.000	106.702984	2,302,820.40	106.666738	2,302,038.15	-782.25	1.58
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	102,463.660	104.465027	107,038.69	109.637205	112,338.29	5,299.60	0.08
Original Face:		Base	1,000,000.000	104.465027	107,038.69	109.637205	112,338.29	5,299.60	0.08
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	107,416.890	106.109337	113,979.35	109.938745	118,092.78	4,113.43	0.08
Original Face:		Base	1,000,000.000	106.109337	113,979.35	109.938745	118,092.78	4,113.43	0.08
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,468.090	103.063164	1,513.06	105.507143	1,548.94	35.88	0.00
Original Face:		Base	25,000.000	103.063164	1,513.06	105.507143	1,548.94	35.88	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	269,015.180	104.033003	279,864.57	110.441249	297,103.72	17,239.15	0.20
Original Face:		Base	2,000,000.000	104.033003	279,864.57	110.441249	297,103.72	17,239.15	0.20
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	24,449.510	100.000000	24,449.51	104.217600	25,480.69	1,031.18	0.02
Original Face:		Base	410,000.000	100.000000	24,449.51	104.217600	25,480.69	1,031.18	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	61,671.430	101.006868	62,292.38	102.153900	62,999.77	707.39	0.04
Original Face:		Base	500,000.000	101.006868	62,292.38	102.153900	62,999.77	707.39	0.04
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	3,036,184.540	102.529436	3,112,982.87	101.212000	3,072,983.10	-39,999.77	2.11
Original Face:		Base	4,400,000.000	102.529436	3,112,982.87	101.212000	3,072,983.10	-39,999.77	2.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	996,675.630	99.875359	995,433.36	100.585300	1,002,509.17	7,075.81	0.69
Original Face:		Base	1,000,000.000	99.875359	995,433.36	100.585300	1,002,509.17	7,075.81	0.69
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.254997	4,962,749.87	99.268500	4,963,425.00	675.13	3.41
		Base		99.254997	4,962,749.87	99.268500	4,963,425.00	675.13	3.41
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	99.252603	1,985,052.06	99.315200	1,986,304.00	1,251.94	1.37
		Base		99.252603	1,985,052.06	99.315200	1,986,304.00	1,251.94	1.37
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	98.776665	1,392,750.98	98.568800	1,389,820.08	-2,930.90	0.96
		Base		98.776665	1,392,750.98	98.568800	1,389,820.08	-2,930.90	0.96
690353A23	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/16 0.00000					0.01	12 Jul 2016		
		Local	1,500,000.000	101.084101	1,516,261.52	101.132200	1,516,983.00	721.48	1.04
		Base		101.084101	1,516,261.52	101.132200	1,516,983.00	721.48	1.04
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	5,150,000.000	100.331833	5,167,089.42	100.863300	5,194,459.95	27,370.53	3.57
		Base		100.331833	5,167,089.42	100.863300	5,194,459.95	27,370.53	3.57
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	98.957000	989,570.00	-10,430.00	0.68
		Base		100.000000	1,000,000.00	98.957000	989,570.00	-10,430.00	0.68
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	104.845824	2,096,916.47	106.351800	2,127,036.00	30,119.53	1.46
		Base		104.845824	2,096,916.47	106.351800	2,127,036.00	30,119.53	1.46
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	1,657,894.680	100.046548	1,658,666.40	100.087866	1,659,351.41	685.01	1.14
Original Face:		Base	4,500,000.000	100.046548	1,658,666.40	100.087866	1,659,351.41	685.01	1.14
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.00000					0.01	21 Jun 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	100.888200	1,008,882.00	8,882.00	0.69
		Base		100.000000	1,000,000.00	100.888200	1,008,882.00	8,882.00	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.339825	3,486,089.99	101.976000	3,507,974.40	21,884.41	2.41
		Base		101.339825	3,486,089.99	101.976000	3,507,974.40	21,884.41	2.41
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	786,200.140	102.855263	808,648.22	103.642730	814,839.29	6,191.07	0.56
Original Face:		Base	1,000,000.000	102.855263	808,648.22	103.642730	814,839.29	6,191.07	0.56
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997904	2,269,952.42	101.134500	2,295,753.15	25,800.73	1.58
		Base		99.997904	2,269,952.42	101.134500	2,295,753.15	25,800.73	1.58
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.972299	290,919.39	99.972299	290,919.39	0.00	0.20
		Base		99.972299	290,919.39	99.972299	290,919.39	0.00	0.20
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.186383	680,418.59	99.489200	682,495.91	2,077.32	0.47
		Base		99.186383	680,418.59	99.489200	682,495.91	2,077.32	0.47
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		Local	152,000.000	99.911039	151,864.78	99.969100	151,953.03	88.25	0.10
		Base		99.911039	151,864.78	99.969100	151,953.03	88.25	0.10
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		Local	2,000,000.000	101.118567	2,022,371.33	101.389300	2,027,786.00	5,414.67	1.39
		Base		101.118567	2,022,371.33	101.389300	2,027,786.00	5,414.67	1.39
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		Local	5,000,000.000	102.260387	5,113,019.34	102.373700	5,118,685.00	5,665.66	3.52
		Base		102.260387	5,113,019.34	102.373700	5,118,685.00	5,665.66	3.52
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	2,500,000.000	100.414765	2,510,369.12	100.511700	2,512,792.50	2,423.38	1.73
		Base		100.414765	2,510,369.12	100.511700	2,512,792.50	2,423.38	1.73
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		Local	2,000,000.000	100.084229	2,001,684.57	100.501300	2,010,026.00	8,341.43	1.38
		Base		100.084229	2,001,684.57	100.501300	2,010,026.00	8,341.43	1.38

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	2,000,000.000	100.259169	2,005,183.37	100.518200	2,010,364.00	5,180.63	1.38
		Base		100.259169	2,005,183.37	100.518200	2,010,364.00	5,180.63	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		Local	2,000,000.000	99.631705	1,992,634.10	99.815100	1,996,302.00	3,667.90	1.37
		Base		99.631705	1,992,634.10	99.815100	1,996,302.00	3,667.90	1.37
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		Local	1,000,000.000	99.659637	996,596.37	99.996100	999,961.00	3,364.63	0.69
		Base		99.659637	996,596.37	99.996100	999,961.00	3,364.63	0.69
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		Local	2,000,000.000	99.852973	1,997,059.45	99.953100	1,999,062.00	2,002.55	1.37
		Base		99.852973	1,997,059.45	99.953100	1,999,062.00	2,002.55	1.37
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.075491	5,003,774.54	100.151000	5,007,550.00	3,775.46	3.44
		Base		100.075491	5,003,774.54	100.151000	5,007,550.00	3,775.46	3.44
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	2,500,000.000	99.961714	2,499,042.86	100.082000	2,502,050.00	3,007.14	1.72
		Base		99.961714	2,499,042.86	100.082000	2,502,050.00	3,007.14	1.72
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		Local	114,000.000	99.792711	113,763.69	99.952800	113,946.19	182.50	0.08
		Base		99.792711	113,763.69	99.952800	113,946.19	182.50	0.08
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		Local	133,000.000	99.911038	132,881.68	99.969100	132,958.90	77.22	0.09
		Base		99.911038	132,881.68	99.969100	132,958.90	77.22	0.09
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	1,166,066.050	102.806170	1,198,787.85	103.015000	1,201,222.94	2,435.09	0.83
Original Face:		Base	2,000,000.000	102.806170	1,198,787.85	103.015000	1,201,222.94	2,435.09	0.83
US DOLLAR Total									
		Local	103,060,137.930		105,486,559.39		105,532,960.59	46,401.20	72.57
Original Face:		Base	108,556,139.000		105,486,559.39		105,532,960.59	46,401.20	72.57

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		103,060,137.930	Base	105,486,559.39		105,532,960.59	46,401.20	72.57
Original Face:		108,556,139.000						

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		142,955,171.280	Base	145,381,592.74		145,427,993.94	46,401.20	100.00
Original Face:		108,556,139.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	15,481.350	1.000000	15,481.35	1.000000	15,481.35	0.00	0.00
		Base		1.000000	15,481.35	1.000000	15,481.35	0.00	0.00
US DOLLAR Total									
		Local	15,481.350		15,481.35		15,481.35	0.00	0.00
		Base			15,481.35		15,481.35	0.00	0.00
CASH Total									
		Base	15,481.350		15,481.35		15,481.35	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.125487	31 Dec 2099		
		Local	9,509,095.070	100.000000	9,509,095.07	100.000000	9,509,095.07	0.00	0.53
		Base		100.000000	9,509,095.07	100.000000	9,509,095.07	0.00	0.53
US DOLLAR Total									
		Local	9,509,095.070		9,509,095.07		9,509,095.07	0.00	0.53
		Base			9,509,095.07		9,509,095.07	0.00	0.53
CASH EQUIVALENT Total									
		Base	9,509,095.070		9,509,095.07		9,509,095.07	0.00	0.53
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,854.000	26.113090	466,223.10	29.900000	533,834.60	67,611.50	0.03
		Base		26.113090	466,223.10	29.900000	533,834.60	67,611.50	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055102	AFLAC INC COMMON STOCK USD.1								
		45,251.000	Local	39.210989	1,774,336.45	58.130000	2,630,440.63	856,104.18	0.15
			Base	39.210989	1,774,336.45	58.130000	2,630,440.63	856,104.18	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		12,616.000	Local	37.864119	477,693.72	61.040000	770,080.64	292,386.92	0.04
			Base	37.864119	477,693.72	61.040000	770,080.64	292,386.92	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		71,740.000	Local	20.006573	1,435,271.55	9.790000	702,334.60	-732,936.95	0.04
			Base	20.006573	1,435,271.55	9.790000	702,334.60	-732,936.95	0.04
00206R102	AT+T INC COMMON STOCK USD1.								
		646,245.000	Local	34.668162	22,404,126.38	32.580000	21,054,662.10	-1,349,464.28	1.17
			Base	34.668162	22,404,126.38	32.580000	21,054,662.10	-1,349,464.28	1.17
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		156,590.000	Local	23.938632	3,748,550.41	40.220000	6,298,049.80	2,549,499.39	0.35
			Base	23.938632	3,748,550.41	40.220000	6,298,049.80	2,549,499.39	0.35
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		173,910.000	Local	30.187616	5,249,928.26	54.410000	9,462,443.10	4,212,514.84	0.53
			Base	30.187616	5,249,928.26	54.410000	9,462,443.10	4,212,514.84	0.53
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		52,849.000	Local	29.264164	1,546,581.81	30.890000	1,632,505.61	85,923.80	0.09
			Base	29.264164	1,546,581.81	30.890000	1,632,505.61	85,923.80	0.09
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		52,284.000	Local	35.414373	1,851,605.09	82.220000	4,298,790.48	2,447,185.39	0.24
			Base	35.414373	1,851,605.09	82.220000	4,298,790.48	2,447,185.39	0.24
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		7,692.000	Local	160.086554	1,231,385.77	189.530000	1,457,864.76	226,478.99	0.08
			Base	160.086554	1,231,385.77	189.530000	1,457,864.76	226,478.99	0.08
00817Y108	AETNA INC COMMON STOCK USD.01								
		36,624.000	Local	31.245932	1,144,351.00	109.410000	4,007,031.84	2,862,680.84	0.22
			Base	31.245932	1,144,351.00	109.410000	4,007,031.84	2,862,680.84	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,704.000	205.591108	1,172,691.68	170.990000	975,326.96	-197,364.72	0.05
		Base		205.591108	1,172,691.68	170.990000	975,326.96	-197,364.72	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	34,819.000	30.511524	1,062,380.74	34.330000	1,195,336.27	132,955.53	0.07
		Base		30.511524	1,062,380.74	34.330000	1,195,336.27	132,955.53	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	20,328.000	66.725055	1,356,386.91	127.580000	2,593,446.24	1,237,059.33	0.14
		Base		66.725055	1,356,386.91	127.580000	2,593,446.24	1,237,059.33	0.14
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	7,060.000	57.739098	407,638.03	89.330000	630,669.80	223,031.77	0.04
		Base		57.739098	407,638.03	89.330000	630,669.80	223,031.77	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,763.000	43.102365	808,729.67	69.060000	1,295,772.78	487,043.11	0.07
		Base		43.102365	808,729.67	69.060000	1,295,772.78	487,043.11	0.07
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	137,612.000	19.861240	2,733,144.94	9.660000	1,329,331.92	-1,403,813.02	0.07
		Base		19.861240	2,733,144.94	9.660000	1,329,331.92	-1,403,813.02	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	23,760.000	108.150292	2,569,650.94	156.390000	3,715,826.40	1,146,175.46	0.21
		Base		108.150292	2,569,650.94	156.390000	3,715,826.40	1,146,175.46	0.21
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	6,455.000	254.729904	1,644,281.53	258.980000	1,671,715.90	27,434.37	0.09
		Base		254.729904	1,644,281.53	258.980000	1,671,715.90	27,434.37	0.09
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	42,067.000	39.090666	1,644,427.06	58.240000	2,449,982.08	805,555.02	0.14
		Base		39.090666	1,644,427.06	58.240000	2,449,982.08	805,555.02	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	31,075.000	286.649047	8,907,619.13	608.420000	18,906,651.50	9,999,032.37	1.05
		Base		286.649047	8,907,619.13	608.420000	18,906,651.50	9,999,032.37	1.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	30,456.000	284.274676	8,657,869.52	638.370000	19,442,196.72	10,784,327.20	1.08
		Base		284.274676	8,657,869.52	638.370000	19,442,196.72	10,784,327.20	1.08
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,778.000	30.828378	979,664.20	50.080000	1,591,442.24	611,778.04	0.09
		Base		30.828378	979,664.20	50.080000	1,591,442.24	611,778.04	0.09
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	205,998.000	17.472938	3,599,390.21	54.400000	11,206,291.20	7,606,900.99	0.62
		Base		17.472938	3,599,390.21	54.400000	11,206,291.20	7,606,900.99	0.62
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	40,294.000	122.476270	4,935,058.83	511.890000	20,626,095.66	15,691,036.83	1.15
		Base		122.476270	4,935,058.83	511.890000	20,626,095.66	15,691,036.83	1.15
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	25,492.000	39.214514	999,656.40	42.270000	1,077,546.84	77,890.44	0.06
		Base		39.214514	999,656.40	42.270000	1,077,546.84	77,890.44	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	70,584.000	51.601243	3,642,222.16	38.830000	2,740,776.72	-901,445.44	0.15
		Base		51.601243	3,642,222.16	38.830000	2,740,776.72	-901,445.44	0.15
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	51,539.000	37.173594	1,915,889.87	56.860000	2,930,507.54	1,014,617.67	0.16
		Base		37.173594	1,915,889.87	56.860000	2,930,507.54	1,014,617.67	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	89,419.000	44.415572	3,971,596.06	74.130000	6,628,630.47	2,657,034.41	0.37
		Base		44.415572	3,971,596.06	74.130000	6,628,630.47	2,657,034.41	0.37
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	135,941.000	110.508909	15,022,691.63	56.820000	7,724,167.62	-7,298,524.01	0.43
		Base		110.508909	15,022,691.63	56.820000	7,724,167.62	-7,298,524.01	0.43
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	44,471.000	51.680995	2,298,305.51	87.980000	3,912,558.58	1,614,253.07	0.22
		Base		51.680995	2,298,305.51	87.980000	3,912,558.58	1,614,253.07	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,580.000	23.918145	516,153.56	94.990000	2,049,884.20	1,533,730.64	0.11
		Base		23.918145	516,153.56	94.990000	2,049,884.20	1,533,730.64	0.11
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	18,725.000	38.087472	713,187.91	109.130000	2,043,459.25	1,330,271.34	0.11
		Base		38.087472	713,187.91	109.130000	2,043,459.25	1,330,271.34	0.11
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,442.000	46.438835	1,181,496.83	52.320000	1,331,125.44	149,628.61	0.07
		Base		46.438835	1,181,496.83	52.320000	1,331,125.44	149,628.61	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	79,665.000	63.852784	5,086,832.05	138.320000	11,019,262.80	5,932,430.75	0.61
		Base		63.852784	5,086,832.05	138.320000	11,019,262.80	5,932,430.75	0.61
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	32,480.000	22.142630	719,192.61	50.960000	1,655,180.80	935,988.19	0.09
		Base		22.142630	719,192.61	50.960000	1,655,180.80	935,988.19	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	53,373.000	47.838719	2,553,295.97	60.390000	3,223,195.47	669,899.50	0.18
		Base		47.838719	2,553,295.97	60.390000	3,223,195.47	669,899.50	0.18
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,955.000	40.296560	1,327,973.12	56.410000	1,858,991.55	531,018.43	0.10
		Base		40.296560	1,327,973.12	56.410000	1,858,991.55	531,018.43	0.10
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,484.000	51.522086	1,416,033.02	140.000000	3,847,760.00	2,431,726.98	0.21
		Base		51.522086	1,416,033.02	140.000000	3,847,760.00	2,431,726.98	0.21
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	39,712.000	67.738709	2,690,039.63	39.160000	1,555,121.92	-1,134,917.71	0.09
		Base		67.738709	2,690,039.63	39.160000	1,555,121.92	-1,134,917.71	0.09
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	16,419.000	23.802334	390,810.52	37.020000	607,831.38	217,020.86	0.03
		Base		23.802334	390,810.52	37.020000	607,831.38	217,020.86	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	599,148.000	23.431662	14,039,033.58	110.300000	66,086,024.40	52,046,990.82	3.67
		Base		23.431662	14,039,033.58	110.300000	66,086,024.40	52,046,990.82	3.67
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	126,142.000	19.799210	2,497,511.91	14.690000	1,853,025.98	-644,485.93	0.10
		Base		19.799210	2,497,511.91	14.690000	1,853,025.98	-644,485.93	0.10
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	63,978.000	23.873104	1,527,353.46	41.450000	2,651,888.10	1,124,534.64	0.15
		Base		23.873104	1,527,353.46	41.450000	2,651,888.10	1,124,534.64	0.15
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,021.000	52.423595	368,066.06	79.010000	554,729.21	186,663.15	0.03
		Base		52.423595	368,066.06	79.010000	554,729.21	186,663.15	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,766.000	26.673163	633,914.38	44.140000	1,049,031.24	415,116.86	0.06
		Base		26.673163	633,914.38	44.140000	1,049,031.24	415,116.86	0.06
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,940.000	40.517485	1,982,925.74	80.360000	3,932,818.40	1,949,892.66	0.22
		Base		40.517485	1,982,925.74	80.360000	3,932,818.40	1,949,892.66	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	8,223.000	37.936601	311,952.67	58.180000	478,414.14	166,461.47	0.03
		Base		37.936601	311,952.67	58.180000	478,414.14	166,461.47	0.03
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,244.000	212.569313	689,574.85	723.830000	2,348,104.52	1,658,529.67	0.13
		Base		212.569313	689,574.85	723.830000	2,348,104.52	1,658,529.67	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,963.000	128.624727	1,795,987.07	174.820000	2,441,011.66	645,024.59	0.14
		Base		128.624727	1,795,987.07	174.820000	2,441,011.66	645,024.59	0.14
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,606.000	49.602394	476,480.60	56.570000	543,411.42	66,930.82	0.03
		Base		49.602394	476,480.60	56.570000	543,411.42	66,930.82	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	81,908.000	32.466920	2,659,300.52	35.600000	2,915,924.80	256,624.28	0.16
		Base		32.466920	2,659,300.52	35.600000	2,915,924.80	256,624.28	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	45,795.000	57.402350	2,628,740.60	52.040000	2,383,171.80	-245,568.80	0.13
		Base		57.402350	2,628,740.60	52.040000	2,383,171.80	-245,568.80	0.13
058498106	BALL CORP COMMON STOCK NPV								
		Local	14,516.000	19.217687	278,963.94	62.200000	902,895.20	623,931.26	0.05
		Base		19.217687	278,963.94	62.200000	902,895.20	623,931.26	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,099,862.000	23.838230	26,218,763.10	15.580000	17,135,849.96	-9,082,913.14	0.95
		Base		23.838230	26,218,763.10	15.580000	17,135,849.96	-9,082,913.14	0.95
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	116,255.000	35.368612	4,111,777.94	39.150000	4,551,383.25	439,605.31	0.25
		Base		35.368612	4,111,777.94	39.150000	4,551,383.25	439,605.31	0.25
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,795.000	66.623419	519,329.55	186.310000	1,452,286.45	932,956.90	0.08
		Base		66.623419	519,329.55	186.310000	1,452,286.45	932,956.90	0.08
07177M103	BAXALTA INC COMMON STOCK USD.01								
		Local	56,900.000	26.173353	1,489,263.80	31.510000	1,792,919.00	303,655.20	0.10
		Base		26.173353	1,489,263.80	31.510000	1,792,919.00	303,655.20	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	57,316.000	24.888828	1,426,528.07	32.850000	1,882,830.60	456,302.53	0.10
		Base		24.888828	1,426,528.07	32.850000	1,882,830.60	456,302.53	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	22,090.000	65.799729	1,453,516.01	132.660000	2,930,459.40	1,476,943.39	0.16
		Base		65.799729	1,453,516.01	132.660000	2,930,459.40	1,476,943.39	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	17,819.000	34.191056	609,250.42	57.020000	1,016,039.38	406,788.96	0.06
		Base		34.191056	609,250.42	57.020000	1,016,039.38	406,788.96	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	196,825.000	78.872336	15,524,047.44	130.400000	25,665,980.00	10,141,932.56	1.43
		Base		78.872336	15,524,047.44	130.400000	25,665,980.00	10,141,932.56	1.43
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	32,245.000	32.552181	1,049,645.08	37.120000	1,196,934.40	147,289.32	0.07
		Base		32.552181	1,049,645.08	37.120000	1,196,934.40	147,289.32	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	24,707.000	79.000848	1,951,873.94	291.810000	7,209,749.67	5,257,875.73	0.40
		Base		79.000848	1,951,873.94	291.810000	7,209,749.67	5,257,875.73	0.40
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	13,459.000	206.459575	2,778,739.42	297.470000	4,003,648.73	1,224,909.31	0.22
		Base		206.459575	2,778,739.42	297.470000	4,003,648.73	1,224,909.31	0.22
093671105	H+R BLOCK INC COMMON STOCK NPV								
		Local	29,027.000	18.869137	547,714.44	36.200000	1,050,777.40	503,062.96	0.06
		Base		18.869137	547,714.44	36.200000	1,050,777.40	503,062.96	0.06
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	67,107.000	62.880660	4,219,732.47	130.950000	8,787,661.65	4,567,929.18	0.49
		Base		62.880660	4,219,732.47	130.950000	8,787,661.65	4,567,929.18	0.49
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,777.000	33.551689	797,758.50	41.590000	988,885.43	191,126.93	0.05
		Base		33.551689	797,758.50	41.590000	988,885.43	191,126.93	0.05
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	16,135.000	90.804500	1,465,130.60	118.400000	1,910,384.00	445,253.40	0.11
		Base		90.804500	1,465,130.60	118.400000	1,910,384.00	445,253.40	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	141,200.000	17.011323	2,401,998.83	16.410000	2,317,092.00	-84,906.83	0.13
		Base		17.011323	2,401,998.83	16.410000	2,317,092.00	-84,906.83	0.13
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	175,193.000	40.062853	7,018,731.32	59.200000	10,371,425.60	3,352,694.28	0.58
		Base		40.062853	7,018,731.32	59.200000	10,371,425.60	3,352,694.28	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		Local	58,730.000	43.693075	2,566,094.27	51.430000	3,020,483.90	454,389.63	0.17
		Base		43.693075	2,566,094.27	51.430000	3,020,483.90	454,389.63	0.17
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	11,149.000	36.995978	412,468.16	96.900000	1,080,338.10	667,869.94	0.06
		Base		36.995978	412,468.16	96.900000	1,080,338.10	667,869.94	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	46,692.000	37.423103	1,747,359.52	39.900000	1,863,010.80	115,651.28	0.10
		Base		37.423103	1,747,359.52	39.900000	1,863,010.80	115,651.28	0.10
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	30,454.000	20.972921	638,709.33	32.000000	974,528.00	335,818.67	0.05
		Base		20.972921	638,709.33	32.000000	974,528.00	335,818.67	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,485.000	26.931897	659,427.50	44.900000	1,099,376.50	439,949.00	0.06
		Base		26.931897	659,427.50	44.900000	1,099,376.50	439,949.00	0.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	14,899.000	52.568378	783,216.27	67.780000	1,009,854.22	226,637.95	0.06
		Base		52.568378	783,216.27	67.780000	1,009,854.22	226,637.95	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,053.000	36.878613	997,677.13	135.020000	3,652,696.06	2,655,018.93	0.20
		Base		36.878613	997,677.13	135.020000	3,652,696.06	2,655,018.93	0.20
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	35,485.000	86.252427	3,060,667.38	92.740000	3,290,878.90	230,211.52	0.18
		Base		86.252427	3,060,667.38	92.740000	3,290,878.90	230,211.52	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	29,067.000	19.703574	572,723.78	35.320000	1,026,646.44	453,922.66	0.06
		Base		19.703574	572,723.78	35.320000	1,026,646.44	453,922.66	0.06
126408103	CSX CORP COMMON STOCK USD1.								
		Local	103,355.000	11.528850	1,191,564.29	26.900000	2,780,249.50	1,588,685.21	0.15
		Base		11.528850	1,191,564.29	26.900000	2,780,249.50	1,588,685.21	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,092.000	34.067594	3,989,042.69	96.480000	11,297,036.16	7,307,993.47	0.63
		Base		34.067594	3,989,042.69	96.480000	11,297,036.16	7,307,993.47	0.63
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,920.000	31.483600	1,036,440.12	27.300000	898,716.00	-137,724.12	0.05
		Base		31.483600	1,036,440.12	27.300000	898,716.00	-137,724.12	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	23,359.000	23.405634	546,732.20	32.470000	758,466.73	211,734.53	0.04
		Base		23.405634	546,732.20	32.470000	758,466.73	211,734.53	0.04
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	43,476.000	16.496584	717,205.50	21.860000	950,385.36	233,179.86	0.05
		Base		16.496584	717,205.50	21.860000	950,385.36	233,179.86	0.05
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,121.000	42.853517	862,255.62	61.320000	1,233,819.72	371,564.10	0.07
		Base		42.853517	862,255.62	61.320000	1,233,819.72	371,564.10	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,922.000	35.064528	663,491.00	50.680000	958,966.96	295,475.96	0.05
		Base		35.064528	663,491.00	50.680000	958,966.96	295,475.96	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	56,990.000	55.367216	3,155,377.66	72.520000	4,132,914.80	977,537.14	0.23
		Base		55.367216	3,155,377.66	72.520000	4,132,914.80	977,537.14	0.23
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,394.000	41.132087	1,414,697.01	76.820000	2,642,147.08	1,227,450.07	0.15
		Base		41.132087	1,414,697.01	76.820000	2,642,147.08	1,227,450.07	0.15
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	21,858.000	24.457829	534,599.23	59.320000	1,296,616.56	762,017.33	0.07
		Base		24.457829	534,599.23	59.320000	1,296,616.56	762,017.33	0.07
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	48,633.000	38.278713	1,861,608.67	49.700000	2,417,060.10	555,451.43	0.13
		Base		38.278713	1,861,608.67	49.700000	2,417,060.10	555,451.43	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	63,314.000	54.497280	3,450,440.79	65.360000	4,138,203.04	687,762.25	0.23
		Base		54.497280	3,450,440.79	65.360000	4,138,203.04	687,762.25	0.23
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	83,057.000	32.045332	2,661,589.10	108.170000	8,984,275.69	6,322,686.59	0.50
		Base		32.045332	2,661,589.10	108.170000	8,984,275.69	6,322,686.59	0.50
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,204.000	18.641900	842,688.46	18.040000	815,480.16	-27,208.30	0.05
		Base		18.641900	842,688.46	18.040000	815,480.16	-27,208.30	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	59,149.000	62.654722	3,705,964.16	25.120000	1,485,822.88	-2,220,141.28	0.08
		Base		62.654722	3,705,964.16	25.120000	1,485,822.88	-2,220,141.28	0.08
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	32,266.000	27.815871	897,506.90	59.960000	1,934,669.36	1,037,162.46	0.11
		Base		27.815871	897,506.90	59.960000	1,934,669.36	1,037,162.46	0.11
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	54,331.000	27.938280	1,517,914.67	7.330000	398,246.23	-1,119,668.44	0.02
		Base		27.938280	1,517,914.67	7.330000	398,246.23	-1,119,668.44	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	197,701.000	63.535970	12,561,124.77	78.880000	15,594,654.88	3,033,530.11	0.87
		Base		63.535970	12,561,124.77	78.880000	15,594,654.88	3,033,530.11	0.87
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,271.000	297.918869	974,492.62	720.250000	2,355,937.75	1,381,445.13	0.13
		Base		297.918869	974,492.62	720.250000	2,355,937.75	1,381,445.13	0.13
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	23,847.000	45.369017	1,081,914.95	122.650000	2,924,834.55	1,842,919.60	0.16
		Base		45.369017	1,081,914.95	122.650000	2,924,834.55	1,842,919.60	0.16
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,923.000	138.451448	1,373,853.72	102.480000	1,016,909.04	-356,944.68	0.06
		Base		138.451448	1,373,853.72	102.480000	1,016,909.04	-356,944.68	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,516.000	36.238646	562,278.83	53.800000	834,760.80	272,481.97	0.05
		Base		36.238646	562,278.83	53.800000	834,760.80	272,481.97	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	534,341.000	28.334052	15,140,045.52	26.250000	14,026,451.25	-1,113,594.27	0.78
		Base		28.334052	15,140,045.52	26.250000	14,026,451.25	-1,113,594.27	0.78
172908105	CINTAS CORP COMMON STOCK NPV								
		Local	9,380.000	37.463583	351,408.41	85.750000	804,335.00	452,926.59	0.04
		Base		37.463583	351,408.41	85.750000	804,335.00	452,926.59	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	316,225.000	82.173306	25,985,253.67	49.610000	15,687,922.25	-10,297,331.42	0.87
		Base		82.173306	25,985,253.67	49.610000	15,687,922.25	-10,297,331.42	0.87
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,883.000	41.439614	699,625.00	69.280000	1,169,654.24	470,029.24	0.07
		Base		41.439614	699,625.00	69.280000	1,169,654.24	470,029.24	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,516.000	57.948618	783,233.52	115.530000	1,561,503.48	778,269.96	0.09
		Base		57.948618	783,233.52	115.530000	1,561,503.48	778,269.96	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	29,063.000	32.304920	938,877.88	28.930000	840,792.59	-98,085.29	0.05
		Base		32.304920	938,877.88	28.930000	840,792.59	-98,085.29	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	411,323.000	28.442931	11,699,231.51	40.120000	16,502,278.76	4,803,047.25	0.92
		Base		28.442931	11,699,231.51	40.120000	16,502,278.76	4,803,047.25	0.92
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	22,144.000	22.732747	503,393.94	48.350000	1,070,662.40	567,268.46	0.06
		Base		22.732747	503,393.94	48.350000	1,070,662.40	567,268.46	0.06
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	64,039.000	24.045475	1,539,848.17	62.610000	4,009,481.79	2,469,633.62	0.22
		Base		24.045475	1,539,848.17	62.610000	4,009,481.79	2,469,633.62	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	94,570.000	34.974485	3,307,537.06	63.460000	6,001,412.20	2,693,875.14	0.33
		Base		34.974485	3,307,537.06	63.460000	6,001,412.20	2,693,875.14	0.33
198280109	COLUMBIA PIPELINE GROUP COMMON STOCK USD.01								
		Local	33,369.000	14.487228	483,424.30	18.290000	610,319.01	126,894.71	0.03
		Base		14.487228	483,424.30	18.290000	610,319.01	126,894.71	0.03
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	222,187.000	21.202171	4,710,846.77	56.880000	12,637,996.56	7,927,149.79	0.70
		Base		21.202171	4,710,846.77	56.880000	12,637,996.56	7,927,149.79	0.70
20030N200	COMCAST CORP SPECIAL CL A COMMON STOCK USD.01								
		Local	38,684.000	57.260600	2,215,069.05	57.260599	2,215,069.05	0.00	0.12
		Base		57.260600	2,215,069.05	57.260599	2,215,069.05	0.00	0.12
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,693.000	44.567879	833,107.36	41.100000	768,282.30	-64,825.06	0.04
		Base		44.567879	833,107.36	41.100000	768,282.30	-64,825.06	0.04
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,533.000	50.230040	729,993.17	61.380000	892,035.54	162,042.37	0.05
		Base		50.230040	729,993.17	61.380000	892,035.54	162,042.37	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	45,359.000	24.824107	1,125,996.66	40.510000	1,837,493.09	711,496.43	0.10
		Base		24.824107	1,125,996.66	40.510000	1,837,493.09	711,496.43	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	129,591.000	39.994020	5,182,865.08	47.960000	6,215,184.36	1,032,319.28	0.35
		Base		39.994020	5,182,865.08	47.960000	6,215,184.36	1,032,319.28	0.35
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	24,059.000	44.770485	1,077,133.09	9.800000	235,778.20	-841,354.89	0.01
		Base		44.770485	1,077,133.09	9.800000	235,778.20	-841,354.89	0.01
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	30,770.000	45.803199	1,409,364.42	66.850000	2,056,974.50	647,610.08	0.11
		Base		45.803199	1,409,364.42	66.850000	2,056,974.50	647,610.08	0.11

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Base Currency: USD - US DOLLAR

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	18,069.000	34.974814	631,959.92	125.210000	2,262,419.49	1,630,459.57	0.13
		Base		34.974814	631,959.92	125.210000	2,262,419.49	1,630,459.57	0.13
219350105	CORNING INC COMMON STOCK USD.5								
		Local	128,801.000	22.387238	2,883,498.64	17.120000	2,205,073.12	-678,425.52	0.12
		Base		22.387238	2,883,498.64	17.120000	2,205,073.12	-678,425.52	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	46,174.000	59.471512	2,746,037.58	144.570000	6,675,375.18	3,929,337.60	0.37
		Base		59.471512	2,746,037.58	144.570000	6,675,375.18	3,929,337.60	0.37
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,067.000	59.965272	2,102,802.19	78.870000	2,765,734.29	662,932.10	0.15
		Base		59.965272	2,102,802.19	78.870000	2,765,734.29	662,932.10	0.15
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,456.000	40.307119	703,601.07	108.580000	1,895,372.48	1,191,771.41	0.11
		Base		40.307119	703,601.07	108.580000	1,895,372.48	1,191,771.41	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	34,297.000	27.290208	935,972.25	29.360000	1,006,959.92	70,987.67	0.06
		Base		27.290208	935,972.25	29.360000	1,006,959.92	70,987.67	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	18,856.000	46.591633	878,531.83	80.370000	1,515,456.72	636,924.89	0.08
		Base		46.591633	878,531.83	80.370000	1,515,456.72	636,924.89	0.08
235851102	DANAHER CORP W/D COMMON STOCK USD.01								
		Local	62,475.000	36.811075	2,299,771.94	85.210000	5,323,494.75	3,023,722.81	0.30
		Base		36.811075	2,299,771.94	85.210000	5,323,494.75	3,023,722.81	0.30
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	11,978.000	31.325640	375,218.52	68.540000	820,972.12	445,753.60	0.05
		Base		31.325640	375,218.52	68.540000	820,972.12	445,753.60	0.05
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,887.000	34.921570	624,642.13	72.330000	1,293,766.71	669,124.58	0.07
		Base		34.921570	624,642.13	72.330000	1,293,766.71	669,124.58	0.07

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244199105	DEERE + CO COMMON STOCK USD1.								
		32,755.000	Local	41.966139	1,374,600.88	74.000000	2,423,870.00	1,049,269.12	0.13
			Base	41.966139	1,374,600.88	74.000000	2,423,870.00	1,049,269.12	0.13
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		83,568.000	Local	22.921050	1,915,466.34	44.870000	3,749,696.16	1,834,229.82	0.21
			Base	22.921050	1,915,466.34	44.870000	3,749,696.16	1,834,229.82	0.21
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		14,688.000	Local	32.037667	470,569.26	50.570000	742,772.16	272,202.90	0.04
			Base	32.037667	470,569.26	50.570000	742,772.16	272,202.90	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		40,590.000	Local	51.833767	2,103,932.62	37.090000	1,505,483.10	-598,449.52	0.08
			Base	51.833767	2,103,932.62	37.090000	1,505,483.10	-598,449.52	0.08
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		6,773.000	Local	63.141818	427,659.53	17.300000	117,172.90	-310,486.63	0.01
			Base	63.141818	427,659.53	17.300000	117,172.90	-310,486.63	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		163,146.000	Local	33.790831	5,512,838.94	102.200000	16,673,521.20	11,160,682.26	0.93
			Base	33.790831	5,512,838.94	102.200000	16,673,521.20	11,160,682.26	0.93
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		45,735.000	Local	21.079692	964,079.73	51.990000	2,377,762.65	1,413,682.92	0.13
			Base	21.079692	964,079.73	51.990000	2,377,762.65	1,413,682.92	0.13
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		15,686.000	Local	18.562818	291,176.36	26.030000	408,306.58	117,130.22	0.02
			Base	18.562818	291,176.36	26.030000	408,306.58	117,130.22	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		27,089.000	Local	21.856099	592,059.87	24.290000	657,991.81	65,931.94	0.04
			Base	21.856099	592,059.87	24.290000	657,991.81	65,931.94	0.04
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		30,958.000	Local	50.847036	1,574,122.54	72.440000	2,242,597.52	668,474.98	0.12
			Base	50.847036	1,574,122.54	72.440000	2,242,597.52	668,474.98	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	24,660.000	47.816048	1,179,143.75	66.660000	1,643,835.60	464,691.85	0.09
		Base		47.816048	1,179,143.75	66.660000	1,643,835.60	464,691.85	0.09
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	62,441.000	38.512346	2,404,749.37	70.380000	4,394,597.58	1,989,848.21	0.24
		Base		38.512346	2,404,749.37	70.380000	4,394,597.58	1,989,848.21	0.24
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	16,439.000	37.980439	624,360.43	57.180000	939,982.02	315,621.59	0.05
		Base		37.980439	624,360.43	57.180000	939,982.02	315,621.59	0.05
260543103	DOW CHEMICAL CO W/D COMMON STOCK USD2.5								
		Local	121,674.000	34.094961	4,148,470.28	42.400000	5,158,977.60	1,010,507.32	0.29
		Base		34.094961	4,148,470.28	42.400000	5,158,977.60	1,010,507.32	0.29
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	20,056.000	26.639354	534,278.88	79.050000	1,585,426.80	1,051,147.92	0.09
		Base		26.639354	534,278.88	79.050000	1,585,426.80	1,051,147.92	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	95,065.000	46.577955	4,427,933.30	48.200000	4,582,133.00	154,199.70	0.25
		Base		46.577955	4,427,933.30	48.200000	4,582,133.00	154,199.70	0.25
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	72,319.000	52.682492	3,809,945.12	71.940000	5,202,628.86	1,392,683.74	0.29
		Base		52.682492	3,809,945.12	71.940000	5,202,628.86	1,392,683.74	0.29
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,793.000	78.816791	298,952.09	105.000000	398,265.00	99,312.91	0.02
		Base		78.816791	298,952.09	105.000000	398,265.00	99,312.91	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	202,219.000	27.089708	5,478,053.58	24.160000	4,885,611.04	-592,442.54	0.27
		Base		27.089708	5,478,053.58	24.160000	4,885,611.04	-592,442.54	0.27
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	57,697.000	36.686242	2,116,686.13	72.800000	4,200,341.60	2,083,655.47	0.23
		Base		36.686242	2,116,686.13	72.800000	4,200,341.60	2,083,655.47	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26884L109	EQT CORP COMMON STOCK NPV								
		Local	16,012.000	40.925281	655,295.60	64.770000	1,037,097.24	381,801.64	0.06
		Base		40.925281	655,295.60	64.770000	1,037,097.24	381,801.64	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,486.000	26.284262	801,302.01	26.330000	802,696.38	1,394.37	0.04
		Base		26.284262	801,302.01	26.330000	802,696.38	1,394.37	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,619.000	34.205349	534,253.34	64.720000	1,010,861.68	476,608.34	0.06
		Base		34.205349	534,253.34	64.720000	1,010,861.68	476,608.34	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	117,751.000	11.607687	1,366,816.71	24.440000	2,877,834.44	1,511,017.73	0.16
		Base		11.607687	1,366,816.71	24.440000	2,877,834.44	1,511,017.73	0.16
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,904.000	47.457792	1,324,262.23	109.720000	3,061,626.88	1,737,364.65	0.17
		Base		47.457792	1,324,262.23	109.720000	3,061,626.88	1,737,364.65	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	34,230.000	35.060565	1,200,123.14	63.070000	2,158,886.10	958,762.96	0.12
		Base		35.060565	1,200,123.14	63.070000	2,158,886.10	958,762.96	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	11,296.000	88.979341	1,005,110.64	142.170000	1,605,952.32	600,841.68	0.09
		Base		88.979341	1,005,110.64	142.170000	1,605,952.32	600,841.68	0.09
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	32,753.000	34.002545	1,113,685.36	67.750000	2,219,015.75	1,105,330.39	0.12
		Base		34.002545	1,113,685.36	67.750000	2,219,015.75	1,105,330.39	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	69,042.000	38.821523	2,680,315.58	44.170000	3,049,585.14	369,269.56	0.17
		Base		38.821523	2,680,315.58	44.170000	3,049,585.14	369,269.56	0.17
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,861.000	60.648912	1,143,899.12	65.100000	1,227,851.10	83,951.98	0.07
		Base		60.648912	1,143,899.12	65.100000	1,227,851.10	83,951.98	0.07

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294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,424.000	32.398909	402,524.04	97.180000	1,207,364.32	804,840.28	0.07
		Base		32.398909	402,524.04	97.180000	1,207,364.32	804,840.28	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	5,984.000	239.322381	1,432,105.13	273.400000	1,636,025.60	203,920.47	0.09
		Base		239.322381	1,432,105.13	273.400000	1,636,025.60	203,920.47	0.09
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	38,251.000	43.669094	1,670,386.53	75.120000	2,873,415.12	1,203,028.59	0.16
		Base		43.669094	1,670,386.53	75.120000	2,873,415.12	1,203,028.59	0.16
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,907.000	177.368853	1,225,086.67	223.420000	1,543,161.94	318,075.27	0.09
		Base		177.368853	1,225,086.67	223.420000	1,543,161.94	318,075.27	0.09
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	33,323.000	30.641862	1,021,078.77	50.620000	1,686,810.26	665,731.49	0.09
		Base		30.641862	1,021,078.77	50.620000	1,686,810.26	665,731.49	0.09
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	90,524.000	42.495777	3,846,887.68	29.700000	2,688,562.80	-1,158,324.88	0.15
		Base		42.495777	3,846,887.68	29.700000	2,688,562.80	-1,158,324.88	0.15
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,511.000	38.365019	403,254.71	117.680000	1,236,934.48	833,679.77	0.07
		Base		38.365019	403,254.71	117.680000	1,236,934.48	833,679.77	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,874.000	41.684688	828,441.49	47.050000	935,071.70	106,630.21	0.05
		Base		41.684688	828,441.49	47.050000	935,071.70	106,630.21	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	70,994.000	26.196614	1,859,802.38	80.960000	5,747,674.24	3,887,871.86	0.32
		Base		26.196614	1,859,802.38	80.960000	5,747,674.24	3,887,871.86	0.32
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	438,057.000	58.272149	25,526,522.92	74.350000	32,569,537.95	7,043,015.03	1.81
		Base		58.272149	25,526,522.92	74.350000	32,569,537.95	7,043,015.03	1.81

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302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,734.000	29.162331	429,677.79	27.990000	412,404.66	-17,273.13	0.02
		Base		29.162331	429,677.79	27.990000	412,404.66	-17,273.13	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	14,038.000	30.617945	429,814.71	33.910000	476,028.58	46,213.87	0.03
		Base		30.617945	429,814.71	33.910000	476,028.58	46,213.87	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	24,110.000	26.691328	643,527.92	31.000000	747,410.00	103,882.08	0.04
		Base		26.691328	643,527.92	31.000000	747,410.00	103,882.08	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	237,415.000	62.204331	14,768,241.32	89.900000	21,343,608.50	6,575,367.18	1.19
		Base		62.204331	14,768,241.32	89.900000	21,343,608.50	6,575,367.18	1.19
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	30,485.000	29.922733	912,194.51	36.610000	1,116,055.85	203,861.34	0.06
		Base		29.922733	912,194.51	36.610000	1,116,055.85	203,861.34	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,596.000	76.985353	2,124,487.80	143.980000	3,973,272.08	1,848,784.28	0.22
		Base		76.985353	2,124,487.80	143.980000	3,973,272.08	1,848,784.28	0.22
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,460.000	128.459212	958,305.72	115.800000	863,868.00	-94,437.72	0.05
		Base		128.459212	958,305.72	115.800000	863,868.00	-94,437.72	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,585.000	28.433990	841,219.58	67.080000	1,984,561.80	1,143,342.22	0.11
		Base		28.433990	841,219.58	67.080000	1,984,561.80	1,143,342.22	0.11
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	84,393.000	24.330109	2,053,290.89	18.910000	1,595,871.63	-457,419.26	0.09
		Base		24.330109	2,053,290.89	18.910000	1,595,871.63	-457,419.26	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,950.000	104.957477	834,411.94	42.750000	339,862.50	-494,549.44	0.02
		Base		104.957477	834,411.94	42.750000	339,862.50	-494,549.44	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
337738108	FISERV INC COMMON STOCK USD.01								
		Local	24,646.000	22.119637	545,160.58	86.610000	2,134,590.06	1,589,429.48	0.12
		Base		22.119637	545,160.58	86.610000	2,134,590.06	1,589,429.48	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	44,384.000	45.285028	2,009,930.69	31.310000	1,389,663.04	-620,267.65	0.08
		Base		45.285028	2,009,930.69	31.310000	1,389,663.04	-620,267.65	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	15,229.000	41.717440	635,314.89	42.350000	644,948.15	9,633.26	0.04
		Base		41.717440	635,314.89	42.350000	644,948.15	9,633.26	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	14,013.000	24.457992	342,729.84	41.140000	576,494.82	233,764.98	0.03
		Base		24.457992	342,729.84	41.140000	576,494.82	233,764.98	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	409,431.000	12.462907	5,102,700.44	13.570000	5,555,978.67	453,278.23	0.31
		Base		12.462907	5,102,700.44	13.570000	5,555,978.67	453,278.23	0.31
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,351.000	128.971301	561,154.13	55.880000	243,133.88	-318,020.25	0.01
		Base		128.971301	561,154.13	55.880000	243,133.88	-318,020.25	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,629.000	25.684946	1,043,553.68	37.260000	1,513,836.54	470,282.86	0.08
		Base		25.684946	1,043,553.68	37.260000	1,513,836.54	470,282.86	0.08
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	119,449.000	28.871038	3,448,616.58	9.690000	1,157,460.81	-2,291,155.77	0.06
		Base		28.871038	3,448,616.58	9.690000	1,157,460.81	-2,291,155.77	0.06
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	122,735.000	9.008838	1,105,699.73	4.750000	582,991.25	-522,708.48	0.03
		Base		9.008838	1,105,699.73	4.750000	582,991.25	-522,708.48	0.03
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,212.000	46.012999	515,897.75	41.210000	462,046.52	-53,851.23	0.03
		Base		46.012999	515,897.75	41.210000	462,046.52	-53,851.23	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	24,994.000	27.323930	682,934.31	28.500000	712,329.00	29,394.69	0.04
		Base		27.323930	682,934.31	28.500000	712,329.00	29,394.69	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	31,873.000	56.866172	1,812,495.50	137.950000	4,396,880.35	2,584,384.85	0.24
		Base		56.866172	1,812,495.50	137.950000	4,396,880.35	2,584,384.85	0.24
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,060,765.000	31.805251	33,737,896.56	25.220000	26,752,493.30	-6,985,403.26	1.49
		Base		31.805251	33,737,896.56	25.220000	26,752,493.30	-6,985,403.26	1.49
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	61,414.000	21.784657	1,337,882.95	25.970000	1,594,921.58	257,038.63	0.09
		Base		21.784657	1,337,882.95	25.970000	1,594,921.58	257,038.63	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,905.000	28.243805	1,776,676.55	56.130000	3,530,857.65	1,754,181.10	0.20
		Base		28.243805	1,776,676.55	56.130000	3,530,857.65	1,754,181.10	0.20
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	151,442.000	35.490954	5,374,821.00	30.020000	4,546,288.84	-828,532.16	0.25
		Base		35.490954	5,374,821.00	30.020000	4,546,288.84	-828,532.16	0.25
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,928.000	41.547619	661,770.47	82.890000	1,320,271.92	658,501.45	0.07
		Base		41.547619	661,770.47	82.890000	1,320,271.92	658,501.45	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	52,260.000	22.756101	1,189,233.84	4.620000	241,441.20	-947,792.64	0.01
		Base		22.756101	1,189,233.84	4.620000	241,441.20	-947,792.64	0.01
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	154,191.000	19.993530	3,082,822.31	98.190000	15,140,014.29	12,057,191.98	0.84
		Base		19.993530	3,082,822.31	98.190000	15,140,014.29	12,057,191.98	0.84
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,295.000	117.460446	4,967,989.56	173.760000	7,349,179.20	2,381,189.64	0.41
		Base		117.460446	4,967,989.56	173.760000	7,349,179.20	2,381,189.64	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	28,303.000	22.941930	649,325.44	29.330000	830,126.99	180,801.55	0.05
		Base		22.941930	649,325.44	29.330000	830,126.99	180,801.55	0.05
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,377.000	95.680869	610,156.90	215.010000	1,371,118.77	760,961.87	0.08
		Base		95.680869	610,156.90	215.010000	1,371,118.77	760,961.87	0.08
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	33,588.000	72.898576	2,448,517.38	77.360000	2,598,367.68	149,850.30	0.14
		Base		72.898576	2,448,517.38	77.360000	2,598,367.68	149,850.30	0.14
40414L109	HCP INC REIT USD1.								
		Local	48,600.000	36.011835	1,750,175.16	37.250000	1,810,350.00	60,174.84	0.10
		Base		36.011835	1,750,175.16	37.250000	1,810,350.00	60,174.84	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	89,802.000	31.763961	2,852,467.20	35.350000	3,174,500.70	322,033.50	0.18
		Base		31.763961	2,852,467.20	35.350000	3,174,500.70	322,033.50	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	42,285.000	34.144293	1,443,791.42	28.940000	1,223,727.90	-220,063.52	0.07
		Base		34.144293	1,443,791.42	28.940000	1,223,727.90	-220,063.52	0.07
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	21,640.000	42.894773	928,242.88	54.900000	1,188,036.00	259,793.12	0.07
		Base		42.894773	928,242.88	54.900000	1,188,036.00	259,793.12	0.07
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	7,477.000	79.391795	593,612.45	95.990000	717,717.23	124,104.78	0.04
		Base		79.391795	593,612.45	95.990000	717,717.23	124,104.78	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	13,035.000	50.859379	662,952.01	73.150000	953,510.25	290,558.24	0.05
		Base		50.859379	662,952.01	73.150000	953,510.25	290,558.24	0.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	43,586.000	43.856577	1,911,532.76	45.780000	1,995,367.08	83,834.32	0.11
		Base		43.856577	1,911,532.76	45.780000	1,995,367.08	83,834.32	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,810.000	28.825450	340,428.56	72.140000	851,973.40	511,544.84	0.05
		Base		28.825450	340,428.56	72.140000	851,973.40	511,544.84	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,320.000	46.675761	528,369.62	47.260000	534,983.20	6,613.58	0.03
		Base		46.675761	528,369.62	47.260000	534,983.20	6,613.58	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,346.000	43.251512	663,737.71	91.880000	1,409,990.48	746,252.77	0.08
		Base		43.251512	663,737.71	91.880000	1,409,990.48	746,252.77	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	25,334.000	52.842252	1,338,705.60	50.060000	1,268,220.04	-70,485.56	0.07
		Base		52.842252	1,338,705.60	50.060000	1,268,220.04	-70,485.56	0.07
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	189,788.000	33.892255	6,432,343.25	25.610000	4,860,470.68	-1,571,872.57	0.27
		Base		33.892255	6,432,343.25	25.610000	4,860,470.68	-1,571,872.57	0.27
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	134,913.000	43.257616	5,836,014.76	115.490000	15,581,102.37	9,745,087.61	0.87
		Base		43.257616	5,836,014.76	115.490000	15,581,102.37	9,745,087.61	0.87
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	82,134.000	48.552452	3,987,807.12	94.690000	7,777,268.46	3,789,461.34	0.43
		Base		48.552452	3,987,807.12	94.690000	7,777,268.46	3,789,461.34	0.43
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	14,160.000	19.981881	282,943.43	63.310000	896,469.60	613,526.17	0.05
		Base		19.981881	282,943.43	63.310000	896,469.60	613,526.17	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	78,916.000	18.840674	1,486,830.63	15.810000	1,247,661.96	-239,168.67	0.07
		Base		18.840674	1,486,830.63	15.810000	1,247,661.96	-239,168.67	0.07
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	50,627.000	12.704289	643,180.04	10.170000	514,876.59	-128,303.45	0.03
		Base		12.704289	643,180.04	10.170000	514,876.59	-128,303.45	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,565.000	42.090405	655,137.16	179.000000	2,786,135.00	2,130,997.84	0.15
		Base		42.090405	655,137.16	179.000000	2,786,135.00	2,130,997.84	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	9,649.000	82.097499	792,158.77	71.400000	688,938.60	-103,220.17	0.04
		Base		82.097499	792,158.77	71.400000	688,938.60	-103,220.17	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	84,373.000	10.249073	864,745.03	10.600000	894,353.80	29,608.77	0.05
		Base		10.249073	864,745.03	10.600000	894,353.80	29,608.77	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	34,617.000	43.829916	1,517,260.19	82.310000	2,849,325.27	1,332,065.08	0.16
		Base		43.829916	1,517,260.19	82.310000	2,849,325.27	1,332,065.08	0.16
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	499,471.000	28.655163	14,312,422.78	30.140000	15,054,055.94	741,633.16	0.84
		Base		28.655163	14,312,422.78	30.140000	15,054,055.94	741,633.16	0.84
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,609.000	136.710862	1,587,076.40	234.990000	2,727,998.91	1,140,922.51	0.15
		Base		136.710862	1,587,076.40	234.990000	2,727,998.91	1,140,922.51	0.15
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	94,680.000	116.651652	11,044,578.39	144.970000	13,725,759.60	2,681,181.21	0.76
		Base		116.651652	11,044,578.39	144.970000	13,725,759.60	2,681,181.21	0.76
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,467.000	44.974675	380,800.57	103.260000	874,302.42	493,501.85	0.05
		Base		44.974675	380,800.57	103.260000	874,302.42	493,501.85	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,890.000	34.428564	1,511,069.68	37.790000	1,658,603.10	147,533.42	0.09
		Base		34.428564	1,511,069.68	37.790000	1,658,603.10	147,533.42	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	43,119.000	17.583613	758,187.81	19.130000	824,866.47	66,678.66	0.05
		Base		17.583613	758,187.81	19.130000	824,866.47	66,678.66	0.05

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461202103	INTUIT INC COMMON STOCK USD.01								
		29,134.000	Local	37.161730	1,082,669.85	88.750000	2,585,642.50	1,502,972.65	0.14
			Base	37.161730	1,082,669.85	88.750000	2,585,642.50	1,502,972.65	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		3,889.000	Local	324.108426	1,260,457.67	459.580000	1,787,306.62	526,848.95	0.10
			Base	324.108426	1,260,457.67	459.580000	1,787,306.62	526,848.95	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		21,924.000	Local	27.822788	609,986.81	31.020000	680,082.48	70,095.67	0.04
			Base	27.822788	609,986.81	31.020000	680,082.48	70,095.67	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		388,532.000	Local	42.175105	16,386,377.99	60.970000	23,688,796.04	7,302,418.05	1.32
			Base	42.175105	16,386,377.99	60.970000	23,688,796.04	7,302,418.05	1.32
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		13,007.000	Local	74.959097	974,992.97	37.430000	486,852.01	-488,140.96	0.03
			Base	74.959097	974,992.97	37.430000	486,852.01	-488,140.96	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		290,931.000	Local	60.430991	17,581,248.64	93.350000	27,158,408.85	9,577,160.21	1.51
			Base	60.430991	17,581,248.64	93.350000	27,158,408.85	9,577,160.21	1.51
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		68,718.000	Local	23.718317	1,629,875.31	41.360000	2,842,176.48	1,212,301.17	0.16
			Base	23.718317	1,629,875.31	41.360000	2,842,176.48	1,212,301.17	0.16
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		10,238.000	Local	88.290123	903,914.28	14.930000	152,853.34	-751,060.94	0.01
			Base	88.290123	903,914.28	14.930000	152,853.34	-751,060.94	0.01
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		37,158.000	Local	19.489135	724,177.28	25.710000	955,332.18	231,154.90	0.05
			Base	19.489135	724,177.28	25.710000	955,332.18	231,154.90	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		16,551.000	Local	43.427160	718,762.92	50.000000	827,550.00	108,787.08	0.05
			Base	43.427160	718,762.92	50.000000	827,550.00	108,787.08	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,594.000	111.632981	1,294,272.78	90.880000	1,053,662.72	-240,610.06	0.06
		Base		111.632981	1,294,272.78	90.880000	1,053,662.72	-240,610.06	0.06
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,746.000	44.378671	1,186,951.93	66.550000	1,779,946.30	592,994.37	0.10
		Base		44.378671	1,186,951.93	66.550000	1,779,946.30	592,994.37	0.10
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,624.000	109.863311	1,386,914.44	52.140000	658,215.36	-728,699.08	0.04
		Base		109.863311	1,386,914.44	52.140000	658,215.36	-728,699.08	0.04
493267108	KEYCORP COMMON STOCK USD1.								
		Local	88,344.000	13.499197	1,192,573.03	13.010000	1,149,355.44	-43,217.59	0.06
		Base		13.499197	1,192,573.03	13.010000	1,149,355.44	-43,217.59	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,271.000	60.862014	2,329,250.13	109.040000	4,173,069.84	1,843,819.71	0.23
		Base		60.862014	2,329,250.13	109.040000	4,173,069.84	1,843,819.71	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	43,405.000	23.749374	1,030,841.56	24.430000	1,060,384.15	29,542.59	0.06
		Base		23.749374	1,030,841.56	24.430000	1,060,384.15	29,542.59	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	188,839.000	37.450801	7,072,171.90	27.680000	5,227,063.52	-1,845,108.38	0.29
		Base		37.450801	7,072,171.90	27.680000	5,227,063.52	-1,845,108.38	0.29
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,789.000	51.247148	1,065,376.95	46.310000	962,738.59	-102,638.36	0.05
		Base		51.247148	1,065,376.95	46.310000	962,738.59	-102,638.36	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	62,437.000	29.456527	1,839,177.19	70.580000	4,406,803.46	2,567,626.27	0.24
		Base		29.456527	1,839,177.19	70.580000	4,406,803.46	2,567,626.27	0.24
501044101	KROGER CO COMMON STOCK USD1.								
		Local	102,062.000	12.548521	1,280,727.11	36.070000	3,681,376.34	2,400,649.23	0.20
		Base		12.548521	1,280,727.11	36.070000	3,681,376.34	2,400,649.23	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	26,993.000	30.127166	813,222.60	90.130000	2,432,879.09	1,619,656.49	0.14
		Base		30.127166	813,222.60	90.130000	2,432,879.09	1,619,656.49	0.14
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,440.000	77.254857	652,030.99	104.520000	882,148.80	230,117.81	0.05
		Base		77.254857	652,030.99	104.520000	882,148.80	230,117.81	0.05
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,569.000	69.803550	737,753.72	108.470000	1,146,419.43	408,665.71	0.06
		Base		69.803550	737,753.72	108.470000	1,146,419.43	408,665.71	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,619.000	36.542196	607,294.76	65.330000	1,085,719.27	478,424.51	0.06
		Base		36.542196	607,294.76	65.330000	1,085,719.27	478,424.51	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	23,729.000	32.990590	782,833.70	80.680000	1,914,455.72	1,131,622.02	0.11
		Base		32.990590	782,833.70	80.680000	1,914,455.72	1,131,622.02	0.11
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,376.000	22.785995	327,571.46	41.250000	593,010.00	265,438.54	0.03
		Base		22.785995	327,571.46	41.250000	593,010.00	265,438.54	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	11,526.000	70.416628	811,622.05	41.610000	479,596.86	-332,025.19	0.03
		Base		70.416628	811,622.05	41.610000	479,596.86	-332,025.19	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,275.000	38.107427	696,413.22	48.130000	879,575.75	183,162.53	0.05
		Base		38.107427	696,413.22	48.130000	879,575.75	183,162.53	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	35,435.000	31.538051	1,117,550.85	20.260000	717,913.10	-399,637.75	0.04
		Base		31.538051	1,117,550.85	20.260000	717,913.10	-399,637.75	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	30,282.000	47.664755	1,443,384.12	43.690000	1,323,020.58	-120,363.54	0.07
		Base		47.664755	1,443,384.12	43.690000	1,323,020.58	-120,363.54	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
532457108	ELI LILLY + CO COMMON STOCK NPV								
		Local	102,491.000	58.513503	5,997,107.39	83.690000	8,577,471.79	2,580,364.40	0.48
		Base		58.513503	5,997,107.39	83.690000	8,577,471.79	2,580,364.40	0.48
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		Local	26,366.000	39.921090	1,052,559.45	47.460000	1,251,330.36	198,770.91	0.07
		Base		39.921090	1,052,559.45	47.460000	1,251,330.36	198,770.91	0.07
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	25,189.000	40.687148	1,024,868.58	40.350000	1,016,376.15	-8,492.43	0.06
		Base		40.687148	1,024,868.58	40.350000	1,016,376.15	-8,492.43	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	28,058.000	68.322424	1,916,990.58	207.310000	5,816,703.98	3,899,713.40	0.32
		Base		68.322424	1,916,990.58	207.310000	5,816,703.98	3,899,713.40	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	30,136.000	28.133363	847,827.04	36.140000	1,089,115.04	241,288.00	0.06
		Base		28.133363	847,827.04	36.140000	1,089,115.04	241,288.00	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	97,209.000	22.993400	2,235,165.39	68.920000	6,699,644.28	4,464,478.89	0.37
		Base		22.993400	2,235,165.39	68.920000	6,699,644.28	4,464,478.89	0.37
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,998.000	91.468160	1,280,371.31	121.950000	1,707,056.10	426,684.79	0.09
		Base		91.468160	1,280,371.31	121.950000	1,707,056.10	426,684.79	0.09
554382101	MACERICH CO/THE REIT USD.01								
		Local	14,139.000	70.202929	992,599.21	76.820000	1,086,157.98	93,558.77	0.06
		Base		70.202929	992,599.21	76.820000	1,086,157.98	93,558.77	0.06
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	34,775.000	32.243159	1,121,255.87	51.320000	1,784,653.00	663,397.13	0.10
		Base		32.243159	1,121,255.87	51.320000	1,784,653.00	663,397.13	0.10
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	71,147.000	19.595207	1,394,140.16	15.400000	1,095,663.80	-298,476.36	0.06
		Base		19.595207	1,394,140.16	15.400000	1,095,663.80	-298,476.36	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	56,331.000	13.411430	755,479.26	46.330000	2,609,815.23	1,854,335.97	0.15
		Base		13.411430	755,479.26	46.330000	2,609,815.23	1,854,335.97	0.15
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,683.000	36.843407	2,051,551.44	52.220000	2,907,766.26	856,214.82	0.16
		Base		36.843407	2,051,551.44	52.220000	2,907,766.26	856,214.82	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,952.000	34.590236	724,734.63	68.200000	1,428,926.40	704,191.77	0.08
		Base		34.590236	724,734.63	68.200000	1,428,926.40	704,191.77	0.08
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	7,039.000	133.277244	938,138.52	151.950000	1,069,576.05	131,437.53	0.06
		Base		133.277244	938,138.52	151.950000	1,069,576.05	131,437.53	0.06
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,137.000	19.820015	716,235.90	25.180000	909,929.66	193,693.76	0.05
		Base		19.820015	716,235.90	25.180000	909,929.66	193,693.76	0.05
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	104,852.000	30.122739	3,158,429.43	90.120000	9,449,262.24	6,290,832.81	0.53
		Base		30.122739	3,158,429.43	90.120000	9,449,262.24	6,290,832.81	0.53
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	35,575.000	21.814305	776,043.90	21.060000	749,209.50	-26,834.40	0.04
		Base		21.814305	776,043.90	21.060000	749,209.50	-26,834.40	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	12,184.000	35.545685	433,088.62	82.180000	1,001,281.12	568,192.50	0.06
		Base		35.545685	433,088.62	82.180000	1,001,281.12	568,192.50	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	98,950.000	48.704899	4,819,349.74	98.530000	9,749,543.50	4,930,193.76	0.54
		Base		48.704899	4,819,349.74	98.530000	9,749,543.50	4,930,193.76	0.54
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	28,630.000	41.043511	1,175,075.71	86.500000	2,476,495.00	1,301,419.29	0.14
		Base		41.043511	1,175,075.71	86.500000	2,476,495.00	1,301,419.29	0.14

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58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	24,417.000	59.285780	1,447,580.88	185.030000	4,517,877.51	3,070,296.63	0.25
		Base		59.285780	1,447,580.88	185.030000	4,517,877.51	3,070,296.63	0.25
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	21,300.000	51.396549	1,094,746.49	70.400000	1,499,520.00	404,773.51	0.08
		Base		51.396549	1,094,746.49	70.400000	1,499,520.00	404,773.51	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	295,926.000	46.214535	13,676,082.57	49.390000	14,615,785.14	939,702.57	0.81
		Base		46.214535	13,676,082.57	49.390000	14,615,785.14	939,702.57	0.81
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	117,343.000	40.538305	4,756,886.32	47.150000	5,532,722.45	775,836.13	0.31
		Base		40.538305	4,756,886.32	47.150000	5,532,722.45	775,836.13	0.31
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	840,296.000	33.480544	28,133,567.26	44.260000	37,191,500.96	9,057,933.70	2.07
		Base		33.480544	28,133,567.26	44.260000	37,191,500.96	9,057,933.70	2.07
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	22,177.000	32.393141	718,382.69	43.090000	955,606.93	237,224.24	0.05
		Base		32.393141	718,382.69	43.090000	955,606.93	237,224.24	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	113,094.000	16.638903	1,881,760.09	14.980000	1,694,148.12	-187,611.97	0.09
		Base		16.638903	1,881,760.09	14.980000	1,694,148.12	-187,611.97	0.09
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,678.000	76.716503	512,312.81	181.790000	1,213,993.62	701,680.81	0.07
		Base		76.716503	512,312.81	181.790000	1,213,993.62	701,680.81	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,605.000	44.262693	734,982.01	83.020000	1,378,547.10	643,565.09	0.08
		Base		44.262693	734,982.01	83.020000	1,378,547.10	643,565.09	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	169,290.000	17.183277	2,908,957.03	41.870000	7,088,172.30	4,179,215.27	0.39
		Base		17.183277	2,908,957.03	41.870000	7,088,172.30	4,179,215.27	0.39

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61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	49,153.000	50.520172	2,483,218.03	85.340000	4,194,717.02	1,711,498.99	0.23
		Base		50.520172	2,483,218.03	85.340000	4,194,717.02	1,711,498.99	0.23
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	15,976.000	74.263108	1,186,427.42	135.140000	2,158,996.64	972,569.22	0.12
		Base		74.263108	1,186,427.42	135.140000	2,158,996.64	972,569.22	0.12
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,309.000	30.815593	564,202.70	98.200000	1,797,943.80	1,233,741.10	0.10
		Base		30.815593	564,202.70	98.200000	1,797,943.80	1,233,741.10	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	160,079.000	36.904136	5,907,577.14	31.500000	5,042,488.50	-865,088.64	0.28
		Base		36.904136	5,907,577.14	31.500000	5,042,488.50	-865,088.64	0.28
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	35,423.000	51.740487	1,832,803.28	31.110000	1,102,009.53	-730,793.75	0.06
		Base		51.740487	1,832,803.28	31.110000	1,102,009.53	-730,793.75	0.06
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,891.000	70.794029	1,195,781.95	68.380000	1,155,006.58	-40,775.37	0.06
		Base		70.794029	1,195,781.95	68.380000	1,155,006.58	-40,775.37	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,061.000	48.415397	826,015.09	24.200000	412,876.20	-413,138.89	0.02
		Base		48.415397	826,015.09	24.200000	412,876.20	-413,138.89	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	34,740.000	24.187747	840,282.32	14.850000	515,889.00	-324,393.32	0.03
		Base		24.187747	840,282.32	14.850000	515,889.00	-324,393.32	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	12,423.000	30.385164	377,474.89	53.330000	662,518.59	285,043.70	0.04
		Base		30.385164	377,474.89	53.330000	662,518.59	285,043.70	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	40,325.000	47.306240	1,907,624.13	37.650000	1,518,236.25	-389,387.88	0.08
		Base		47.306240	1,907,624.13	37.650000	1,518,236.25	-389,387.88	0.08

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63938C108	NAVIENT CORP COMMON STOCK USD.01								
		39,298.000	Local	16.629160	653,492.72	11.240000	441,709.52	-211,783.20	0.02
			Base	16.629160	653,492.72	11.240000	441,709.52	-211,783.20	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		31,528.000	Local	35.209655	1,110,090.00	29.600000	933,228.80	-176,861.20	0.05
			Base	35.209655	1,110,090.00	29.600000	933,228.80	-176,861.20	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		44,757.000	Local	27.692360	1,239,426.95	103.260000	4,621,607.82	3,382,180.87	0.26
			Base	27.692360	1,239,426.95	103.260000	4,621,607.82	3,382,180.87	0.26
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		28,136.000	Local	24.388573	686,196.89	39.710000	1,117,280.56	431,083.67	0.06
			Base	24.388573	686,196.89	39.710000	1,117,280.56	431,083.67	0.06
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		17,121.000	Local	58.301620	998,182.04	32.900000	563,280.90	-434,901.14	0.03
			Base	58.301620	998,182.04	32.900000	563,280.90	-434,901.14	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		55,584.000	Local	37.815943	2,101,961.35	16.070000	893,234.88	-1,208,726.47	0.05
			Base	37.815943	2,101,961.35	16.070000	893,234.88	-1,208,726.47	0.05
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		40,030.000	Local	12.030312	481,573.39	12.620000	505,178.60	23,605.21	0.03
			Base	12.030312	481,573.39	12.620000	505,178.60	23,605.21	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		11,325.000	Local	12.828000	145,277.10	12.828000	145,277.10	0.00	0.01
			Base	12.828000	145,277.10	12.828000	145,277.10	0.00	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		48,357.000	Local	51.982271	2,513,706.67	97.550000	4,717,225.35	2,203,518.68	0.26
			Base	51.982271	2,513,706.67	97.550000	4,717,225.35	2,203,518.68	0.26
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		71,222.000	Local	27.860098	1,984,251.89	122.970000	8,758,169.34	6,773,917.45	0.49
			Base	27.860098	1,984,251.89	122.970000	8,758,169.34	6,773,917.45	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	33,395.000	8.603978	287,329.86	18.550000	619,477.25	332,147.39	0.03
		Base		8.603978	287,329.86	18.550000	619,477.25	332,147.39	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	44,659.000	42.288624	1,888,567.68	30.180000	1,347,808.62	-540,759.06	0.07
		Base		42.288624	1,888,567.68	30.180000	1,347,808.62	-540,759.06	0.07
655664100	NORDSTROM INC COMMON STOCK NPV								
		Local	14,635.000	28.780385	421,200.94	71.710000	1,049,475.85	628,274.91	0.06
		Base		28.780385	421,200.94	71.710000	1,049,475.85	628,274.91	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,665.000	42.477910	1,345,063.03	76.400000	2,419,206.00	1,074,142.97	0.13
		Base		42.477910	1,345,063.03	76.400000	2,419,206.00	1,074,142.97	0.13
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	22,997.000	57.378619	1,319,536.10	68.160000	1,567,475.52	247,939.42	0.09
		Base		57.378619	1,319,536.10	68.160000	1,567,475.52	247,939.42	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	19,689.000	51.557854	1,015,122.58	165.950000	3,267,389.55	2,252,266.97	0.18
		Base		51.557854	1,015,122.58	165.950000	3,267,389.55	2,252,266.97	0.18
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	33,578.000	34.777908	1,167,772.60	37.550000	1,260,853.90	93,081.30	0.07
		Base		34.777908	1,167,772.60	37.550000	1,260,853.90	93,081.30	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,797.000	15.659216	842,418.86	24.650000	1,326,096.05	483,677.19	0.07
		Base		15.659216	842,418.86	24.650000	1,326,096.05	483,677.19	0.07
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,444.000	47.067360	491,571.51	250.000000	2,611,000.00	2,119,428.49	0.15
		Base		47.067360	491,571.51	250.000000	2,611,000.00	2,119,428.49	0.15
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	80,264.000	44.538458	3,574,834.76	66.150000	5,309,463.60	1,734,628.84	0.30
		Base		44.538458	3,574,834.76	66.150000	5,309,463.60	1,734,628.84	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,525.000	42.449238	1,083,516.79	65.900000	1,682,097.50	598,580.71	0.09
		Base		42.449238	1,083,516.79	65.900000	1,682,097.50	598,580.71	0.09
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	21,975.000	25.170316	553,117.69	32.200000	707,595.00	154,477.31	0.04
		Base		25.170316	553,117.69	32.200000	707,595.00	154,477.31	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	341,672.000	21.612330	7,384,327.93	36.120000	12,341,192.64	4,956,864.71	0.69
		Base		21.612330	7,384,327.93	36.120000	12,341,192.64	4,956,864.71	0.69
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	16,891.000	26.170211	442,041.03	20.720000	349,981.52	-92,059.51	0.02
		Base		26.170211	442,041.03	20.720000	349,981.52	-92,059.51	0.02
69331C108	P G + E CORP COMMON STOCK NPV								
		Local	51,393.000	37.494612	1,926,960.61	52.800000	2,713,550.40	786,589.79	0.15
		Base		37.494612	1,926,960.61	52.800000	2,713,550.40	786,589.79	0.15
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	53,961.000	80.550181	4,346,568.31	89.200000	4,813,321.20	466,752.89	0.27
		Base		80.550181	4,346,568.31	89.200000	4,813,321.20	466,752.89	0.27
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	28,443.000	35.377730	1,006,248.77	87.690000	2,494,166.67	1,487,917.90	0.14
		Base		35.377730	1,006,248.77	87.690000	2,494,166.67	1,487,917.90	0.14
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	70,389.000	25.735327	1,811,483.96	32.890000	2,315,094.21	503,610.25	0.13
		Base		25.735327	1,811,483.96	32.890000	2,315,094.21	503,610.25	0.13
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,672.000	120.160214	1,042,029.38	101.940000	884,023.68	-158,005.70	0.05
		Base		120.160214	1,042,029.38	101.940000	884,023.68	-158,005.70	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	37,294.000	30.319547	1,130,737.18	52.170000	1,945,627.98	814,890.80	0.11
		Base		30.319547	1,130,737.18	52.170000	1,945,627.98	814,890.80	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	14,542.000	50.730679	737,725.54	97.300000	1,414,936.60	677,211.06	0.08
		Base		50.730679	737,725.54	97.300000	1,414,936.60	677,211.06	0.08
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	9,123.000	37.154662	338,961.98	43.250000	394,569.75	55,607.77	0.02
		Base		37.154662	338,961.98	43.250000	394,569.75	55,607.77	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,776.000	32.594091	1,100,898.01	47.630000	1,608,750.88	507,852.87	0.09
		Base		32.594091	1,100,898.01	47.630000	1,608,750.88	507,852.87	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	116,520.000	16.875588	1,966,343.50	31.040000	3,616,780.80	1,650,437.30	0.20
		Base		16.875588	1,966,343.50	31.040000	3,616,780.80	1,650,437.30	0.20
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,568.000	16.435349	535,266.46	15.730000	512,294.64	-22,971.82	0.03
		Base		16.435349	535,266.46	15.730000	512,294.64	-22,971.82	0.03
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	26,630.000	24.697393	657,691.58	24.220000	644,978.60	-12,712.98	0.04
		Base		24.697393	657,691.58	24.220000	644,978.60	-12,712.98	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	154,338.000	54.160393	8,359,006.69	94.300000	14,554,073.40	6,195,066.71	0.81
		Base		54.160393	8,359,006.69	94.300000	14,554,073.40	6,195,066.71	0.81
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,912.000	26.086983	310,748.14	45.960000	547,475.52	236,727.38	0.03
		Base		26.086983	310,748.14	45.960000	547,475.52	236,727.38	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	647,962.000	28.141695	18,234,748.71	31.410000	20,352,486.42	2,117,737.71	1.13
		Base		28.141695	18,234,748.71	31.410000	20,352,486.42	2,117,737.71	1.13
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	162,762.000	38.784753	6,312,683.90	79.330000	12,911,909.46	6,599,225.56	0.72
		Base		38.784753	6,312,683.90	79.330000	12,911,909.46	6,599,225.56	0.72

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718546104	PHILLIPS 66 COMMON STOCK								
		Local	50,307.000	27.584170	1,387,676.85	76.840000	3,865,589.88	2,477,913.03	0.21
		Base		27.584170	1,387,676.85	76.840000	3,865,589.88	2,477,913.03	0.21
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,642.000	41.769683	486,282.65	64.140000	746,717.88	260,435.23	0.04
		Base		41.769683	486,282.65	64.140000	746,717.88	260,435.23	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,686.000	84.366570	1,323,374.02	121.640000	1,908,045.04	584,671.02	0.11
		Base		84.366570	1,323,374.02	121.640000	1,908,045.04	584,671.02	0.11
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	21,214.000	37.917110	804,373.57	19.850000	421,097.90	-383,275.67	0.02
		Base		37.917110	804,373.57	19.850000	421,097.90	-383,275.67	0.02
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,358.000	36.334128	667,021.92	39.510000	725,324.58	58,302.66	0.04
		Base		36.334128	667,021.92	39.510000	725,324.58	58,302.66	0.04
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	30,098.000	56.607800	1,703,781.57	101.860000	3,065,782.28	1,362,000.71	0.17
		Base		56.607800	1,703,781.57	101.860000	3,065,782.28	1,362,000.71	0.17
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,447.000	128.726491	1,859,711.61	229.710000	3,318,620.37	1,458,908.76	0.18
		Base		128.726491	1,859,711.61	229.710000	3,318,620.37	1,458,908.76	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,919.000	40.967212	1,102,796.39	69.500000	1,870,870.50	768,074.11	0.10
		Base		40.967212	1,102,796.39	69.500000	1,870,870.50	768,074.11	0.10
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,327.000	339.034477	1,806,036.66	1,236.860000	6,588,753.22	4,782,716.56	0.37
		Base		339.034477	1,806,036.66	1,236.860000	6,588,753.22	4,782,716.56	0.37
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,799.000	32.412020	933,433.75	47.340000	1,363,344.66	429,910.91	0.08
		Base		32.412020	933,433.75	47.340000	1,363,344.66	429,910.91	0.08

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742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	284,991.000	53.291672	15,187,646.85	71.940000	20,502,252.54	5,314,605.69	1.14
		Base		53.291672	15,187,646.85	71.940000	20,502,252.54	5,314,605.69	1.14
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	61,560.000	17.376985	1,069,727.17	30.640000	1,886,198.40	816,471.23	0.10
		Base		17.376985	1,069,727.17	30.640000	1,886,198.40	816,471.23	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	55,066.000	41.807348	2,302,163.45	38.900000	2,142,067.40	-160,096.05	0.12
		Base		41.807348	2,302,163.45	38.900000	2,142,067.40	-160,096.05	0.12
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	47,384.000	49.770027	2,358,302.96	76.210000	3,611,134.64	1,252,831.68	0.20
		Base		49.770027	2,358,302.96	76.210000	3,611,134.64	1,252,831.68	0.20
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	53,147.000	29.310988	1,557,791.07	42.160000	2,240,677.52	682,886.45	0.12
		Base		29.310988	1,557,791.07	42.160000	2,240,677.52	682,886.45	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	15,446.000	94.806746	1,464,385.00	211.630000	3,268,836.98	1,804,451.98	0.18
		Base		94.806746	1,464,385.00	211.630000	3,268,836.98	1,804,451.98	0.18
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	33,730.000	18.011042	607,512.43	18.870000	636,485.10	28,972.67	0.04
		Base		18.011042	607,512.43	18.870000	636,485.10	28,972.67	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	15,710.000	81.870926	1,286,192.24	45.050000	707,735.50	-578,456.74	0.04
		Base		81.870926	1,286,192.24	45.050000	707,735.50	-578,456.74	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	165,076.000	43.164807	7,125,473.75	53.730000	8,869,533.48	1,744,059.73	0.49
		Base		43.164807	7,125,473.75	53.730000	8,869,533.48	1,744,059.73	0.49
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	21,450.000	23.571841	505,615.98	24.210000	519,304.50	13,688.52	0.03
		Base		23.571841	505,615.98	24.210000	519,304.50	13,688.52	0.03

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74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	15,082.000	44.730861	674,630.84	61.470000	927,090.54	252,459.70	0.05
		Base		44.730861	674,630.84	61.470000	927,090.54	252,459.70	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,280.000	96.198175	604,124.54	118.160000	742,044.80	137,920.26	0.04
		Base		96.198175	604,124.54	118.160000	742,044.80	137,920.26	0.04
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,793.000	53.810946	957,458.16	32.120000	571,511.16	-385,947.00	0.03
		Base		53.810946	957,458.16	32.120000	571,511.16	-385,947.00	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,892.000	45.414976	1,448,374.42	109.260000	3,484,519.92	2,036,145.50	0.19
		Base		45.414976	1,448,374.42	109.260000	3,484,519.92	2,036,145.50	0.19
756109104	REALTY INCOME CORP REIT USD1.								
		Local	24,676.000	50.320401	1,241,706.21	47.390000	1,169,395.64	-72,310.57	0.06
		Base		50.320401	1,241,706.21	47.390000	1,169,395.64	-72,310.57	0.06
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,277.000	29.633724	571,249.29	71.880000	1,385,630.76	814,381.47	0.08
		Base		29.633724	571,249.29	71.880000	1,385,630.76	814,381.47	0.08
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,123.000	241.089094	1,958,366.71	465.140000	3,778,332.22	1,819,965.51	0.21
		Base		241.089094	1,958,366.71	465.140000	3,778,332.22	1,819,965.51	0.21
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	139,200.000	12.800889	1,781,883.77	9.010000	1,254,192.00	-527,691.77	0.07
		Base		12.800889	1,781,883.77	9.010000	1,254,192.00	-527,691.77	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,295.000	23.884043	604,146.87	41.200000	1,042,154.00	438,007.13	0.06
		Base		23.884043	604,146.87	41.200000	1,042,154.00	438,007.13	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	87,085.000	18.542802	1,614,799.91	44.270000	3,855,252.95	2,240,453.04	0.21
		Base		18.542802	1,614,799.91	44.270000	3,855,252.95	2,240,453.04	0.21

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770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,132.000	29.725526	420,081.14	51.160000	722,993.12	302,911.98	0.04
		Base		29.725526	420,081.14	51.160000	722,993.12	302,911.98	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,090.000	46.046216	648,791.19	101.470000	1,429,712.30	780,921.11	0.08
		Base		46.046216	648,791.19	101.470000	1,429,712.30	780,921.11	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,845.000	41.819806	578,995.21	81.840000	1,133,074.80	554,079.59	0.06
		Base		41.819806	578,995.21	81.840000	1,133,074.80	554,079.59	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	10,576.000	69.058808	730,365.95	156.700000	1,657,259.20	926,893.25	0.09
		Base		69.058808	730,365.95	156.700000	1,657,259.20	926,893.25	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	43,474.000	14.108676	613,360.58	48.470000	2,107,184.78	1,493,824.20	0.12
		Base		14.108676	613,360.58	48.470000	2,107,184.78	1,493,824.20	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,607.000	40.658334	227,971.28	74.040000	415,142.28	187,171.00	0.02
		Base		40.658334	227,971.28	74.040000	415,142.28	187,171.00	0.02
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	10,465.000	133.459467	1,396,653.32	108.160000	1,131,894.40	-264,758.92	0.06
		Base		133.459467	1,396,653.32	108.160000	1,131,894.40	-264,758.92	0.06
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	64,215.000	204.921648	13,159,043.62	191.630000	12,305,520.45	-853,523.17	0.68
		Base		204.921648	13,159,043.62	191.630000	12,305,520.45	-853,523.17	0.68
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00

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790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	29,601.000	33.721484	998,189.64	63.090000	1,867,527.09	869,337.45	0.10
		Base		33.721484	998,189.64	63.090000	1,867,527.09	869,337.45	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	65,181.000	28.774957	1,875,580.44	69.430000	4,525,516.83	2,649,936.39	0.25
		Base		28.774957	1,875,580.44	69.430000	4,525,516.83	2,649,936.39	0.25
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	21,480.000	49.154355	1,055,835.55	54.330000	1,167,008.40	111,172.85	0.06
		Base		49.154355	1,055,835.55	54.330000	1,167,008.40	111,172.85	0.06
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	15,015.000	40.204583	603,671.82	56.260000	844,743.90	241,072.08	0.05
		Base		40.204583	603,671.82	56.260000	844,743.90	241,072.08	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,762.000	139.362862	1,221,097.40	132.720000	1,162,892.64	-58,204.76	0.06
		Base		139.362862	1,221,097.40	132.720000	1,162,892.64	-58,204.76	0.06
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	132,953.000	87.253454	11,600,608.49	68.970000	9,169,768.41	-2,430,840.08	0.51
		Base		87.253454	11,600,608.49	68.970000	9,169,768.41	-2,430,840.08	0.51
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	125,783.000	20.859399	2,623,757.77	28.560000	3,592,362.48	968,604.71	0.20
		Base		20.859399	2,623,757.77	28.560000	3,592,362.48	968,604.71	0.20
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,898.000	49.642708	491,363.52	49.190000	486,882.62	-4,480.90	0.03
		Base		49.642708	491,363.52	49.190000	486,882.62	-4,480.90	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,627.000	23.624085	510,918.08	46.880000	1,013,873.76	502,955.68	0.06
		Base		23.624085	510,918.08	46.880000	1,013,873.76	502,955.68	0.06
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	24,744.000	47.992645	1,187,530.02	96.720000	2,393,239.68	1,205,709.66	0.13
		Base		47.992645	1,187,530.02	96.720000	2,393,239.68	1,205,709.66	0.13

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824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		8,324.000	Local	57.045554	474,847.19	222.780000	1,854,420.72	1,379,573.53	0.10
			Base	57.045554	474,847.19	222.780000	1,854,420.72	1,379,573.53	0.10
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		12,547.000	Local	41.019935	514,677.13	138.920000	1,743,029.24	1,228,352.11	0.10
			Base	41.019935	514,677.13	138.920000	1,743,029.24	1,228,352.11	0.10
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		32,508.000	Local	78.656626	2,556,969.61	183.720000	5,972,369.76	3,415,400.15	0.33
			Base	78.656626	2,556,969.61	183.720000	5,972,369.76	3,415,400.15	0.33
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		20,039.000	Local	93.032379	1,864,275.85	84.210000	1,687,484.19	-176,791.66	0.09
			Base	93.032379	1,864,275.85	84.210000	1,687,484.19	-176,791.66	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		10,812.000	Local	52.258680	565,020.85	114.090000	1,233,541.08	668,520.23	0.07
			Base	52.258680	565,020.85	114.090000	1,233,541.08	668,520.23	0.07
833034101	SNAP ON INC COMMON STOCK USD1.								
		6,112.000	Local	46.426077	283,756.18	150.940000	922,545.28	638,789.10	0.05
			Base	46.426077	283,756.18	150.940000	922,545.28	638,789.10	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		95,442.000	Local	31.730747	3,028,445.99	44.700000	4,266,257.40	1,237,811.41	0.24
			Base	31.730747	3,028,445.99	44.700000	4,266,257.40	1,237,811.41	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		69,275.000	Local	14.089378	976,041.69	38.040000	2,635,221.00	1,659,179.31	0.15
			Base	14.089378	976,041.69	38.040000	2,635,221.00	1,659,179.31	0.15
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		40,391.000	Local	40.632199	1,641,175.17	12.690000	512,561.79	-1,128,613.38	0.03
			Base	40.632199	1,641,175.17	12.690000	512,561.79	-1,128,613.38	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		70,535.000	Local	24.506698	1,728,579.97	26.270000	1,852,954.45	124,374.48	0.10
			Base	24.506698	1,728,579.97	26.270000	1,852,954.45	124,374.48	0.10

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854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	16,100.000	51.177857	823,963.49	96.980000	1,561,378.00	737,414.51	0.09
		Base		51.177857	823,963.49	96.980000	1,561,378.00	737,414.51	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	67,615.000	17.722836	1,198,329.54	11.730000	793,123.95	-405,205.59	0.04
		Base		17.722836	1,198,329.54	11.730000	793,123.95	-405,205.59	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	155,936.000	13.258249	2,067,438.39	56.840000	8,863,402.24	6,795,963.85	0.49
		Base		13.258249	2,067,438.39	56.840000	8,863,402.24	6,795,963.85	0.49
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	17,901.000	35.620067	637,634.82	66.480000	1,190,058.48	552,423.66	0.07
		Base		35.620067	637,634.82	66.480000	1,190,058.48	552,423.66	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	42,878.000	51.792943	2,220,777.79	67.210000	2,881,830.38	661,052.59	0.16
		Base		51.792943	2,220,777.79	67.210000	2,881,830.38	661,052.59	0.16
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,913.000	68.002551	606,106.74	139.310000	1,241,670.03	635,563.29	0.07
		Base		68.002551	606,106.74	139.310000	1,241,670.03	635,563.29	0.07
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	33,232.000	50.191200	1,667,953.95	94.100000	3,127,131.20	1,459,177.25	0.17
		Base		50.191200	1,667,953.95	94.100000	3,127,131.20	1,459,177.25	0.17
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	54,427.000	42.744235	2,326,440.49	38.240000	2,081,288.48	-245,152.01	0.12
		Base		42.744235	2,326,440.49	38.240000	2,081,288.48	-245,152.01	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	71,881.000	29.050666	2,088,190.94	19.470000	1,399,523.07	-688,667.87	0.08
		Base		29.050666	2,088,190.94	19.470000	1,399,523.07	-688,667.87	0.08
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	58,129.000	27.616141	1,605,298.65	38.970000	2,265,287.13	659,988.48	0.13
		Base		27.616141	1,605,298.65	38.970000	2,265,287.13	659,988.48	0.13

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872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	24,712.000	18.320926	452,746.72	26.260000	648,937.12	196,190.40	0.04
		Base		18.320926	452,746.72	26.260000	648,937.12	196,190.40	0.04
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	70,852.000	16.006520	1,134,093.92	71.420000	5,060,249.84	3,926,155.92	0.28
		Base		16.006520	1,134,093.92	71.420000	5,060,249.84	3,926,155.92	0.28
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	66,026.000	45.875740	3,028,991.61	78.660000	5,193,605.16	2,164,613.55	0.29
		Base		45.875740	3,028,991.61	78.660000	5,193,605.16	2,164,613.55	0.29
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	23,793.000	38.188507	908,619.15	22.390000	532,725.27	-375,893.88	0.03
		Base		38.188507	908,619.15	22.390000	532,725.27	-375,893.88	0.03
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	10,460.000	44.114126	461,433.76	36.920000	386,183.20	-75,250.56	0.02
		Base		44.114126	461,433.76	36.920000	386,183.20	-75,250.56	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	14,877.000	23.790337	353,928.85	28.960000	430,837.92	76,909.07	0.02
		Base		23.790337	353,928.85	28.960000	430,837.92	76,909.07	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	12,933.000	39.937956	516,517.58	97.240000	1,257,604.92	741,087.34	0.07
		Base		39.937956	516,517.58	97.240000	1,257,604.92	741,087.34	0.07
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	107,836.000	35.355273	3,812,571.17	49.520000	5,340,038.72	1,527,467.55	0.30
		Base		35.355273	3,812,571.17	49.520000	5,340,038.72	1,527,467.55	0.30
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	29,042.000	31.932769	927,391.49	37.640000	1,093,140.88	165,749.39	0.06
		Base		31.932769	927,391.49	37.640000	1,093,140.88	165,749.39	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	41,866.000	52.423914	2,194,779.60	122.280000	5,119,374.48	2,924,594.88	0.28
		Base		52.423914	2,194,779.60	122.280000	5,119,374.48	2,924,594.88	0.28

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88579Y101	3M CO COMMON STOCK USD.01								
		65,638.000	Local	73.677728	4,836,058.74	141.770000	9,305,499.26	4,469,440.52	0.52
			Base	73.677728	4,836,058.74	141.770000	9,305,499.26	4,469,440.52	0.52
886547108	TIFFANY + CO COMMON STOCK USD.01								
		11,786.000	Local	44.424656	523,589.00	77.220000	910,114.92	386,525.92	0.05
			Base	44.424656	523,589.00	77.220000	910,114.92	386,525.92	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		85,688.000	Local	59.402224	5,090,057.78	68.750000	5,891,050.00	800,992.22	0.33
			Base	59.402224	5,090,057.78	68.750000	5,891,050.00	800,992.22	0.33
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		29,730.000	Local	90.485968	2,690,147.84	179.370000	5,332,670.10	2,642,522.26	0.30
			Base	90.485968	2,690,147.84	179.370000	5,332,670.10	2,642,522.26	0.30
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		12,225.000	Local	21.026258	257,046.01	56.400000	689,490.00	432,443.99	0.04
			Base	21.026258	257,046.01	56.400000	689,490.00	432,443.99	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		17,780.000	Local	26.734380	475,337.28	45.430000	807,745.40	332,408.12	0.04
			Base	26.734380	475,337.28	45.430000	807,745.40	332,408.12	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		14,270.000	Local	72.132073	1,029,324.68	84.320000	1,203,246.40	173,921.72	0.07
			Base	72.132073	1,029,324.68	84.320000	1,203,246.40	173,921.72	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		32,697.000	Local	44.559824	1,456,972.57	99.530000	3,254,332.41	1,797,359.84	0.18
			Base	44.559824	1,456,972.57	99.530000	3,254,332.41	1,797,359.84	0.18
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		11,863.000	Local	35.715006	423,687.12	63.020000	747,606.26	323,919.14	0.04
			Base	35.715006	423,687.12	63.020000	747,606.26	323,919.14	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		128,277.000	Local	16.096543	2,064,816.26	26.980000	3,460,913.46	1,396,097.20	0.19
			Base	16.096543	2,064,816.26	26.980000	3,460,913.46	1,396,097.20	0.19

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90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	45,303.000	27.079500	1,226,782.59	27.079500	1,226,782.59	0.00	0.07
		Base		27.079500	1,226,782.59	27.079500	1,226,782.59	0.00	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	31,977.000	20.205339	646,106.11	43.100000	1,378,208.70	732,102.59	0.08
		Base		20.205339	646,106.11	43.100000	1,378,208.70	732,102.59	0.08
902973304	US BANCORP COMMON STOCK USD.01								
		Local	173,917.000	26.460463	4,601,924.26	41.010000	7,132,336.17	2,530,411.91	0.40
		Base		26.460463	4,601,924.26	41.010000	7,132,336.17	2,530,411.91	0.40
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,907.000	53.921573	1,019,495.18	96.780000	1,829,819.46	810,324.28	0.10
		Base		53.921573	1,019,495.18	96.780000	1,829,819.46	810,324.28	0.10
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,163.000	26.966800	2,458,374.36	88.410000	8,059,720.83	5,601,346.47	0.45
		Base		26.966800	2,458,374.36	88.410000	8,059,720.83	5,601,346.47	0.45
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	39,689.000	56.790600	2,253,962.12	53.050000	2,105,501.45	-148,460.67	0.12
		Base		56.790600	2,253,962.12	53.050000	2,105,501.45	-148,460.67	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	73,381.000	69.285448	5,084,235.48	98.690000	7,241,970.89	2,157,735.41	0.40
		Base		69.285448	5,084,235.48	98.690000	7,241,970.89	2,157,735.41	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	10,020.000	115.600252	1,158,314.53	60.050000	601,701.00	-556,613.53	0.03
		Base		115.600252	1,158,314.53	60.050000	601,701.00	-556,613.53	0.03
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.								
		Local	87,019.000	56.001922	4,873,231.28	88.990000	7,743,820.81	2,870,589.53	0.43
		Base		56.001922	4,873,231.28	88.990000	7,743,820.81	2,870,589.53	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	100,184.000	38.344602	3,841,515.60	116.010000	11,622,345.84	7,780,830.24	0.65
		Base		38.344602	3,841,515.60	116.010000	11,622,345.84	7,780,830.24	0.65

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,638.000	114.230786	1,100,956.32	124.810000	1,202,918.78	101,962.46	0.07
		Base		114.230786	1,100,956.32	124.810000	1,202,918.78	101,962.46	0.07
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	25,918.000	23.915554	619,843.32	32.080000	831,449.44	211,606.12	0.05
		Base		23.915554	619,843.32	32.080000	831,449.44	211,606.12	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	9,962.000	31.622486	315,023.21	29.380000	292,683.56	-22,339.65	0.02
		Base		31.622486	315,023.21	29.380000	292,683.56	-22,339.65	0.02
918204108	VF CORP COMMON STOCK NPV								
		Local	35,775.000	19.275133	689,567.87	68.210000	2,440,212.75	1,750,644.88	0.14
		Base		19.275133	689,567.87	68.210000	2,440,212.75	1,750,644.88	0.14
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	52,229.000	30.756210	1,606,366.11	60.100000	3,138,962.90	1,532,596.79	0.17
		Base		30.756210	1,606,366.11	60.100000	3,138,962.90	1,532,596.79	0.17
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,372.000	50.576656	524,581.08	73.780000	765,246.16	240,665.08	0.04
		Base		50.576656	524,581.08	73.780000	765,246.16	240,665.08	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	34,933.000	41.141444	1,437,194.08	56.060000	1,958,343.98	521,149.90	0.11
		Base		41.141444	1,437,194.08	56.060000	1,958,343.98	521,149.90	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	10,494.000	27.247948	285,939.97	70.560000	740,456.64	454,516.67	0.04
		Base		27.247948	285,939.97	70.560000	740,456.64	454,516.67	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	427,156.000	42.208215	18,029,492.36	43.510000	18,585,557.56	556,065.20	1.03
		Base		42.208215	18,029,492.36	43.510000	18,585,557.56	556,065.20	1.03
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	25,704.000	79.095964	2,033,082.66	104.140000	2,676,814.56	643,731.90	0.15
		Base		79.095964	2,033,082.66	104.140000	2,676,814.56	643,731.90	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	36,506.000	44.476419	1,623,656.16	43.150000	1,575,233.90	-48,422.26	0.09
		Base		44.476419	1,623,656.16	43.150000	1,575,233.90	-48,422.26	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	205,019.000	25.470842	5,222,006.56	69.660000	14,281,623.54	9,059,616.98	0.79
		Base		25.470842	5,222,006.56	69.660000	14,281,623.54	9,059,616.98	0.79
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	18,615.000	73.103695	1,360,825.28	90.420000	1,683,168.30	322,343.02	0.09
		Base		73.103695	1,360,825.28	90.420000	1,683,168.30	322,343.02	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,992.000	56.720350	793,631.14	89.200000	1,248,086.40	454,455.26	0.07
		Base		56.720350	793,631.14	89.200000	1,248,086.40	454,455.26	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	33,166.000	35.297018	1,170,660.89	52.220000	1,731,928.52	561,267.63	0.10
		Base		35.297018	1,170,660.89	52.220000	1,731,928.52	561,267.63	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	165,797.000	54.118784	8,972,732.06	64.840000	10,750,277.48	1,777,545.42	0.60
		Base		54.118784	8,972,732.06	64.840000	10,750,277.48	1,777,545.42	0.60
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	91,807.000	38.460037	3,530,900.59	83.100000	7,629,161.70	4,098,261.11	0.42
		Base		38.460037	3,530,900.59	83.100000	7,629,161.70	4,098,261.11	0.42
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	44,189.000	30.091142	1,329,697.48	49.810000	2,201,054.09	871,356.61	0.12
		Base		30.091142	1,329,697.48	49.810000	2,201,054.09	871,356.61	0.12
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,644.000	52.589696	454,585.33	118.210000	1,021,807.24	567,221.91	0.06
		Base		52.589696	454,585.33	118.210000	1,021,807.24	567,221.91	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	490,789.000	36.938539	18,129,028.63	51.350000	25,202,015.15	7,072,986.52	1.40
		Base		36.938539	18,129,028.63	51.350000	25,202,015.15	7,072,986.52	1.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95040Q104	WELLTOWER INC REIT USD1.0								
		36,970.000	Local	54.324389	2,008,372.66	67.720000	2,503,608.40	495,235.74	0.14
			Base	54.324389	2,008,372.66	67.720000	2,503,608.40	495,235.74	0.14
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		24,206.000	Local	37.392422	905,120.97	79.440000	1,922,924.64	1,017,803.67	0.11
			Base	37.392422	905,120.97	79.440000	1,922,924.64	1,017,803.67	0.11
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		53,733.000	Local	17.303582	929,773.37	18.360000	986,537.88	56,764.51	0.05
			Base	17.303582	929,773.37	18.360000	986,537.88	56,764.51	0.05
96145D105	WESTROCK CO COMMON STOCK								
		27,509.000	Local	48.553355	1,335,654.24	51.440000	1,415,062.96	79,408.72	0.08
			Base	48.553355	1,335,654.24	51.440000	1,415,062.96	79,408.72	0.08
962166104	WEYERHAEUSER CO REIT USD1.25								
		54,024.000	Local	30.401143	1,642,391.36	27.340000	1,477,016.16	-165,375.20	0.08
			Base	30.401143	1,642,391.36	27.340000	1,477,016.16	-165,375.20	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		8,239.000	Local	91.030922	750,003.77	147.260000	1,213,275.14	463,271.37	0.07
			Base	91.030922	750,003.77	147.260000	1,213,275.14	463,271.37	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		37,597.000	Local	33.777255	1,269,923.45	31.650000	1,189,945.05	-79,978.40	0.07
			Base	33.777255	1,269,923.45	31.650000	1,189,945.05	-79,978.40	0.07
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		71,678.000	Local	28.214063	2,022,327.63	36.850000	2,641,334.30	619,006.67	0.15
			Base	28.214063	2,022,327.63	36.850000	2,641,334.30	619,006.67	0.15
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		12,410.000	Local	33.565736	416,550.78	71.900000	892,279.00	475,728.22	0.05
			Base	33.565736	416,550.78	71.900000	892,279.00	475,728.22	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		8,535.000	Local	73.052482	623,502.93	53.120000	453,379.20	-170,123.73	0.03
			Base	73.052482	623,502.93	53.120000	453,379.20	-170,123.73	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	53,289.000	22.970581	1,224,079.29	35.410000	1,886,963.49	662,884.20	0.10
		Base		22.970581	1,224,079.29	35.410000	1,886,963.49	662,884.20	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,175.000	37.222798	1,011,529.54	42.400000	1,152,220.00	140,690.46	0.06
		Base		37.222798	1,011,529.54	42.400000	1,152,220.00	140,690.46	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	105,554.000	13.173074	1,390,470.63	9.730000	1,027,040.42	-363,430.21	0.06
		Base		13.173074	1,390,470.63	9.730000	1,027,040.42	-363,430.21	0.06
98419M100	XYLEM INC COMMON STOCK								
		Local	19,068.000	27.195686	518,567.34	32.850000	626,383.80	107,816.46	0.03
		Base		27.195686	518,567.34	32.850000	626,383.80	107,816.46	0.03
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	90,994.000	29.082300	2,646,314.79	28.910000	2,630,636.54	-15,678.25	0.15
		Base		29.082300	2,646,314.79	28.910000	2,630,636.54	-15,678.25	0.15
988498101	YUM BRANDS INC COMMON STOCK								
		Local	45,304.000	27.694455	1,254,669.59	79.950000	3,622,054.80	2,367,385.21	0.20
		Base		27.694455	1,254,669.59	79.950000	3,622,054.80	2,367,385.21	0.20
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	17,947.000	60.779714	1,090,813.53	93.930000	1,685,761.71	594,948.18	0.09
		Base		60.779714	1,090,813.53	93.930000	1,685,761.71	594,948.18	0.09
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		Local	21,450.000	37.272606	799,497.39	27.540000	590,733.00	-208,764.39	0.03
		Base		37.272606	799,497.39	27.540000	590,733.00	-208,764.39	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,228.000	31.146525	1,502,134.61	41.180000	1,986,029.04	483,894.43	0.11
		Base		31.146525	1,502,134.61	41.180000	1,986,029.04	483,894.43	0.11
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	10,066.000	28.666154	288,553.51	57.660000	580,405.56	291,852.05	0.03
		Base		28.666154	288,553.51	57.660000	580,405.56	291,852.05	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	41,356.000	167.111483	6,911,062.49	271.810000	11,240,974.36	4,329,911.87	0.62
		Base		167.111483	6,911,062.49	271.810000	11,240,974.36	4,329,911.87	0.62
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	29,423.000	40.106315	1,180,048.12	88.610000	2,607,172.03	1,427,123.91	0.14
		Base		40.106315	1,180,048.12	88.610000	2,607,172.03	1,427,123.91	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	65,574.000	63.106499	4,138,145.54	98.260000	6,443,301.24	2,305,155.70	0.36
		Base		63.106499	4,138,145.54	98.260000	6,443,301.24	2,305,155.70	0.36
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	29,875.000	39.277604	1,173,418.43	76.040000	2,271,695.00	1,098,276.57	0.13
		Base		39.277604	1,173,418.43	76.040000	2,271,695.00	1,098,276.57	0.13
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	49,117.000	36.545710	1,795,015.64	51.300000	2,519,702.10	724,686.46	0.14
		Base		36.545710	1,795,015.64	51.300000	2,519,702.10	724,686.46	0.14
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	21,879.000	81.000385	1,772,207.43	69.280000	1,515,777.12	-256,430.31	0.08
		Base		81.000385	1,772,207.43	69.280000	1,515,777.12	-256,430.31	0.08
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	24,768.000	55.256569	1,368,594.70	14.080000	348,733.44	-1,019,861.26	0.02
		Base		55.256569	1,368,594.70	14.080000	348,733.44	-1,019,861.26	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	27,878.000	35.882145	1,000,322.43	50.770000	1,415,366.06	415,043.63	0.08
		Base		35.882145	1,000,322.43	50.770000	1,415,366.06	415,043.63	0.08
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	45,043.000	23.645380	1,065,058.83	31.230000	1,406,692.89	341,634.06	0.08
		Base		23.645380	1,065,058.83	31.230000	1,406,692.89	341,634.06	0.08
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	12,328.000	73.986037	912,099.86	63.940000	788,252.32	-123,847.54	0.04
		Base		73.986037	912,099.86	63.940000	788,252.32	-123,847.54	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	148,580.000	74.801602	11,114,022.02	66.940000	9,945,945.20	-1,168,076.82	0.55
		Base		74.801602	11,114,022.02	66.940000	9,945,945.20	-1,168,076.82	0.55
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	20,322.000	81.371498	1,653,631.59	42.240000	858,401.28	-795,230.31	0.05
		Base		81.371498	1,653,631.59	42.240000	858,401.28	-795,230.31	0.05
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	38,544.000	39.196664	1,510,796.22	44.470000	1,714,051.68	203,255.46	0.10
		Base		39.196664	1,510,796.22	44.470000	1,714,051.68	203,255.46	0.10
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	31,733.000	28.220941	895,535.11	44.800000	1,421,638.40	526,103.29	0.08
		Base		28.220941	895,535.11	44.800000	1,421,638.40	526,103.29	0.08
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	18,917.000	38.541542	729,090.35	51.040000	965,523.68	236,433.33	0.05
		Base		38.541542	729,090.35	51.040000	965,523.68	236,433.33	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	8,363.000	120.870000	1,010,835.81	136.130000	1,138,455.19	127,619.38	0.06
		Base		120.870000	1,010,835.81	136.130000	1,138,455.19	127,619.38	0.06
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	44,285.000	21.746062	963,024.34	33.460000	1,481,776.10	518,751.76	0.08
		Base		21.746062	963,024.34	33.460000	1,481,776.10	518,751.76	0.08
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	15,368.000	124.147495	1,907,898.70	157.270000	2,416,925.36	509,026.66	0.13
		Base		124.147495	1,907,898.70	157.270000	2,416,925.36	509,026.66	0.13
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	31,763.000	37.113273	1,178,828.88	36.320000	1,153,632.16	-25,196.72	0.06
		Base		37.113273	1,178,828.88	36.320000	1,153,632.16	-25,196.72	0.06
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		Local	34,021.000	60.115355	2,045,184.49	103.400000	3,517,771.40	1,472,586.91	0.20
		Base		60.115355	2,045,184.49	103.400000	3,517,771.40	1,472,586.91	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,438.000	42.814969	532,532.58	35.880000	446,275.44	-86,257.14	0.02
		Base		42.814969	532,532.58	35.880000	446,275.44	-86,257.14	0.02
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	42,276.000	35.791136	1,513,106.06	59.890000	2,531,909.64	1,018,803.58	0.14
		Base		35.791136	1,513,106.06	59.890000	2,531,909.64	1,018,803.58	0.14
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	35,904.000	46.812648	1,680,761.31	12.920000	463,879.68	-1,216,881.63	0.03
		Base		46.812648	1,680,761.31	12.920000	463,879.68	-1,216,881.63	0.03
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	39,158.000	55.127308	2,158,675.11	83.360000	3,264,210.88	1,105,535.77	0.18
		Base		55.127308	2,158,675.11	83.360000	3,264,210.88	1,105,535.77	0.18
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	43,381.000	58.156904	2,522,904.67	40.260000	1,746,519.06	-776,385.61	0.10
		Base		58.156904	2,522,904.67	40.260000	1,746,519.06	-776,385.61	0.10
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	18,024.000	78.105483	1,407,773.23	89.090000	1,605,758.16	197,984.93	0.09
		Base		78.105483	1,407,773.23	89.090000	1,605,758.16	197,984.93	0.09
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	27,297.000	72.643267	1,982,943.25	125.010000	3,412,397.97	1,429,454.72	0.19
		Base		72.643267	1,982,943.25	125.010000	3,412,397.97	1,429,454.72	0.19
US DOLLAR Total									
		Local	31,727,013.000		1,226,816,076.79		1,789,693,613.76	562,877,536.97	99.47
		Base			1,226,816,076.79		1,789,693,613.76	562,877,536.97	99.47
EQUITY Total									
		Base	31,727,013.000		1,226,816,076.79		1,789,693,613.76	562,877,536.97	99.47

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Holdings

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

As of: *September 30, 2015*

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		41,251,589.420	Base	1,236,340,653.21		1,799,218,190.18	562,877,536.97	100.00

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
		10,000,000.000	Local	99.919325	9,991,932.50	99.991700	9,999,170.00	7,237.50	0.91
			Base	99.919325	9,991,932.50	99.991700	9,999,170.00	7,237.50	0.91
912796FZ7	TREASURY BILL 03/16 0.00000					0.2505	03 Mar 2016		
		20,000,000.000	Local	99.892842	19,978,568.34	99.986600	19,997,320.00	18,751.66	1.82
			Base	99.892842	19,978,568.34	99.986600	19,997,320.00	18,751.66	1.82
912796GD5	TREASURY BILL 03/16 0.00000					0.2115	31 Mar 2016		
		20,000,000.000	Local	99.893075	19,978,615.00	99.959600	19,991,920.00	13,305.00	1.82
			Base	99.893075	19,978,615.00	99.959600	19,991,920.00	13,305.00	1.82
912796GN3	TREASURY BILL 05/16 0.00000					0.243	26 May 2016		
		20,000,000.000	Local	99.839350	19,967,870.00	99.942200	19,988,440.00	20,570.00	1.82
			Base	99.839350	19,967,870.00	99.942200	19,988,440.00	20,570.00	1.82
912796GW3	TREASURY BILL 07/16 0.00000					0.3105	21 Jul 2016		
		10,000,000.000	Local	99.746425	9,974,642.50	99.804000	9,980,400.00	5,757.50	0.91
			Base	99.746425	9,974,642.50	99.804000	9,980,400.00	5,757.50	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	0.91
		Base		99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	0.91
912796HF9	TREASURY BILL 03/16 0.00000					0.2705	10 Mar 2016		
		Local	20,000,000.000	99.883387	19,976,677.37	99.982100	19,996,420.00	19,742.63	1.82
		Base		99.883387	19,976,677.37	99.982100	19,996,420.00	19,742.63	1.82
926NKW009	AMHERST PIERPONT 04/15 VAR					0.15	01 Oct 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.11
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.11
978UHK000	DAIWA CAPITAL MARKETS REPO					0.25	01 Oct 2015		
		Local	26,598,984.040	100.000000	26,598,984.04	100.000000	26,598,984.04	0.00	2.42
		Base		100.000000	26,598,984.04	100.000000	26,598,984.04	0.00	2.42
979QHT009	WELLS FARGO REPO					0.13	01 Oct 2015		
		Local	161,162,150.270	100.000000	161,162,150.27	100.000000	161,162,150.27	0.00	14.68
		Base		100.000000	161,162,150.27	100.000000	161,162,150.27	0.00	14.68
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.2	01 Oct 2015		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.28
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.28
US DOLLAR Total									
		Local	422,761,134.310		422,597,551.13		422,685,034.31	87,483.18	38.50
		Base			422,597,551.13		422,685,034.31	87,483.18	38.50
CASH EQUIVALENT Total									
		Base	422,761,134.310		422,597,551.13		422,685,034.31	87,483.18	38.50

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	6,719,850.180	103.285323	6,940,618.98	103.329983	6,943,620.05	3,001.07	0.63
Original Face:		Base	15,000,000.000	103.285323	6,940,618.98	103.329983	6,943,620.05	3,001.07	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	10,250.020	103.314335	10,589.74	105.429488	10,806.54	216.80	0.00
Original Face:		Base	159,822.000	103.314335	10,589.74	105.429488	10,806.54	216.80	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	14,195.490	103.482374	14,689.83	106.079453	15,058.50	368.67	0.00
Original Face:		Base	200,000.000	103.482374	14,689.83	106.079453	15,058.50	368.67	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	22,382.290	102.401586	22,919.82	105.219362	23,550.50	630.68	0.00
Original Face:		Base	1,170,550.000	102.401586	22,919.82	105.219362	23,550.50	630.68	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	94,583.740	102.783142	97,216.14	104.666412	98,997.41	1,781.27	0.01
Original Face:		Base	3,070,737.000	102.783142	97,216.14	104.666412	98,997.41	1,781.27	0.01
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	79,418.100	102.872015	81,699.00	104.677866	83,133.17	1,434.17	0.01
Original Face:		Base	2,150,000.000	102.872015	81,699.00	104.677866	83,133.17	1,434.17	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	102,373.410	102.920104	105,362.82	104.698164	107,183.08	1,820.26	0.01
Original Face:		Base	3,000,000.000	102.920104	105,362.82	104.698164	107,183.08	1,820.26	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	247,987.530	102.995441	255,415.85	104.718959	259,689.96	4,274.11	0.02
Original Face:		Base	6,427,055.000	102.995441	255,415.85	104.718959	259,689.96	4,274.11	0.02
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	2,238.380	103.135303	2,308.56	105.817832	2,368.61	60.05	0.00
Original Face:		Base	50,000.000	103.135303	2,308.56	105.817832	2,368.61	60.05	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	147,694.080	103.058836	152,211.80	104.691807	154,623.60	2,411.80	0.01
Original Face:		Base	2,975,426.000	103.058836	152,211.80	104.691807	154,623.60	2,411.80	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	303,599.100	103.856583	315,307.65	105.858643	321,385.89	6,078.24	0.03
Original Face:		Base	2,793,101.000	103.856583	315,307.65	105.858643	321,385.89	6,078.24	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	140,568.080	103.972886	146,152.69	106.145159	149,206.21	3,053.52	0.01
Original Face:		Base	1,680,083.000	103.972886	146,152.69	106.145159	149,206.21	3,053.52	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	66,064.610	104.270304	68,885.77	105.489853	69,691.46	805.69	0.01
Original Face:		Base	754,224.000	104.270304	68,885.77	105.489853	69,691.46	805.69	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	25,163.640	103.615216	26,073.36	105.915105	26,652.10	578.74	0.00
Original Face:		Base	300,000.000	103.615216	26,073.36	105.915105	26,652.10	578.74	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	72,143.630	104.440184	75,346.94	106.052110	76,509.84	1,162.90	0.01
Original Face:		Base	300,000.000	104.440184	75,346.94	106.052110	76,509.84	1,162.90	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	42,900.280	104.526497	44,842.16	106.070755	45,504.65	662.49	0.00
Original Face:		Base	1,297,789.000	104.526497	44,842.16	106.070755	45,504.65	662.49	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	47,993.810	104.516332	50,161.37	105.799888	50,777.40	616.03	0.00
Original Face:		Base	1,048,917.000	104.516332	50,161.37	105.799888	50,777.40	616.03	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	77,313.510	104.485865	80,781.69	105.829331	81,820.37	1,038.68	0.01
Original Face:		Base	438,038.000	104.485865	80,781.69	105.829331	81,820.37	1,038.68	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	3,303,865.090	104.509015	3,452,836.86	107.026281	3,536,003.94	83,167.08	0.32
Original Face:		Base	10,000,000.000	104.509015	3,452,836.86	107.026281	3,536,003.94	83,167.08	0.32
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,010,580.900	106.537466	2,142,021.94	106.014400	2,131,505.28	-10,516.66	0.19
Original Face:		Base	17,600,000.000	106.537466	2,142,021.94	106.014400	2,131,505.28	-10,516.66	0.19
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	447,304.600	101.027052	451,898.65	108.458000	485,137.62	33,238.97	0.04
Original Face:		Base	16,300,000.000	101.027052	451,898.65	108.458000	485,137.62	33,238.97	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	6,063,265.000	106.491329	6,456,851.48	106.270100	6,443,437.78	-13,413.70	0.59
Original Face:		Base	50,000,000.000	106.491329	6,456,851.48	106.270100	6,443,437.78	-13,413.70	0.59
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.616	20 Jun 2042		
		Local	3,386,432.730	100.151160	3,391,551.66	100.618600	3,407,381.20	15,829.54	0.31
Original Face:		Base	10,000,000.000	100.151160	3,391,551.66	100.618600	3,407,381.20	15,829.54	0.31
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	27,983,866.870	102.766841	28,758,136.09	99.256700	27,775,862.79	-982,273.30	2.53
Original Face:		Base	41,570,000.000	102.766841	28,758,136.09	99.256700	27,775,862.79	-982,273.30	2.53
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.509	16 Jun 2037		
		Local	4,216,091.200	100.222775	4,225,483.61	100.387900	4,232,445.42	6,961.81	0.39
Original Face:		Base	32,313,742.000	100.222775	4,225,483.61	100.387900	4,232,445.42	6,961.81	0.39
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	800,530.600	101.498803	812,528.98	101.180200	809,978.46	-2,550.52	0.07
Original Face:		Base	5,130,000.000	101.498803	812,528.98	101.180200	809,978.46	-2,550.52	0.07
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,114,733.890	107.612023	2,275,707.93	109.011300	2,305,298.91	29,590.98	0.21
Original Face:		Base	10,300,000.000	107.612023	2,275,707.93	109.011300	2,305,298.91	29,590.98	0.21
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,233,428.500	100.477310	1,239,315.78	102.153900	1,259,995.32	20,679.54	0.11
Original Face:		Base	10,000,000.000	100.477310	1,239,315.78	102.153900	1,259,995.32	20,679.54	0.11
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,511,742.050	104.036533	1,572,764.01	103.821700	1,569,516.30	-3,247.71	0.14
Original Face:		Base	5,000,000.000	104.036533	1,572,764.01	103.821700	1,569,516.30	-3,247.71	0.14
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,551,283.280	101.818405	1,579,491.89	103.781900	1,609,951.26	30,459.37	0.15
Original Face:		Base	8,000,000.000	101.818405	1,579,491.89	103.781900	1,609,951.26	30,459.37	0.15
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	2,884,010.400	104.423215	3,011,576.39	103.766700	2,992,642.42	-18,933.97	0.27
Original Face:		Base	10,000,000.000	104.423215	3,011,576.39	103.766700	2,992,642.42	-18,933.97	0.27

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38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,405,919.470	106.568122	1,498,261.98	106.175400	1,492,740.62	-5,521.36	0.14
Original Face:		Base	7,350,000.000	106.568122	1,498,261.98	106.175400	1,492,740.62	-5,521.36	0.14
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	1,331,991.140	100.496168	1,338,600.06	102.172500	1,360,928.65	22,328.59	0.12
Original Face:		Base	4,400,000.000	100.496168	1,338,600.06	102.172500	1,360,928.65	22,328.59	0.12
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	4,028,391.900	101.049509	4,070,670.25	100.681400	4,055,841.36	-14,828.89	0.37
Original Face:		Base	10,000,000.000	101.049509	4,070,670.25	100.681400	4,055,841.36	-14,828.89	0.37
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	1,521,320.510	100.208381	1,524,490.65	102.469700	1,558,892.56	34,401.91	0.14
Original Face:		Base	3,600,000.000	100.208381	1,524,490.65	102.469700	1,558,892.56	34,401.91	0.14
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,233,166.300	99.960500	2,232,284.20	103.004200	2,300,255.08	67,970.88	0.21
Original Face:		Base	5,000,000.000	99.960500	2,232,284.20	103.004200	2,300,255.08	67,970.88	0.21
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,010,895.700	102.046538	1,031,584.06	103.477100	1,046,045.55	14,461.49	0.10
Original Face:		Base	5,000,000.000	102.046538	1,031,584.06	103.477100	1,046,045.55	14,461.49	0.10
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	4,233,189.500	99.762850	4,223,150.48	102.524900	4,340,073.30	116,922.82	0.40
Original Face:		Base	10,000,000.000	99.762850	4,223,150.48	102.524900	4,340,073.30	116,922.82	0.40
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	4,233,189.500	101.230062	4,285,260.37	104.678200	4,431,226.57	145,966.20	0.40
Original Face:		Base	10,000,000.000	101.230062	4,285,260.37	104.678200	4,431,226.57	145,966.20	0.40
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	4,102,037.500	99.947512	4,099,884.41	101.215200	4,151,885.46	52,001.05	0.38
Original Face:		Base	10,000,000.000	99.947512	4,099,884.41	101.215200	4,151,885.46	52,001.05	0.38
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	798,663.450	103.326814	825,233.50	109.038600	870,851.44	45,617.94	0.08
Original Face:		Base	5,000,000.000	103.326814	825,233.50	109.038600	870,851.44	45,617.94	0.08

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38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,613,731.750	99.894119	1,612,023.11	101.989400	1,645,835.33	33,812.22	0.15
Original Face:		Base	5,000,000.000	99.894119	1,612,023.11	101.989400	1,645,835.33	33,812.22	0.15
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	4,082,536.570	99.787830	4,073,874.67	102.015800	4,164,832.34	90,957.67	0.38
Original Face:		Base	10,815,142.000	99.787830	4,073,874.67	102.015800	4,164,832.34	90,957.67	0.38
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,126,412.700	102.161622	1,150,761.48	103.149400	1,161,887.94	11,126.46	0.11
Original Face:		Base	5,000,000.000	102.161622	1,150,761.48	103.149400	1,161,887.94	11,126.46	0.11
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	2,252,825.400	100.742550	2,269,553.76	102.301700	2,304,678.68	35,124.92	0.21
Original Face:		Base	10,000,000.000	100.742550	2,269,553.76	102.301700	2,304,678.68	35,124.92	0.21
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,487,885.480	102.818951	1,529,828.25	105.210200	1,565,407.29	35,579.04	0.14
Original Face:		Base	5,648,629.000	102.818951	1,529,828.25	105.210200	1,565,407.29	35,579.04	0.14
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	7,664,865.600	101.356934	7,768,872.75	100.600900	7,710,923.78	-57,948.97	0.70
Original Face:		Base	30,000,000.000	101.356934	7,768,872.75	100.600900	7,710,923.78	-57,948.97	0.70
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.516	20 Nov 2042		
		Local	19,095,789.520	100.000000	19,095,789.52	99.814500	19,060,366.83	-35,422.69	1.74
Original Face:		Base	25,333,333.000	100.000000	19,095,789.52	99.814500	19,060,366.83	-35,422.69	1.74
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.559	16 Nov 2041		
		Local	5,490,911.970	100.167351	5,500,101.05	100.373800	5,511,437.00	11,335.95	0.50
Original Face:		Base	10,000,000.000	100.167351	5,500,101.05	100.373800	5,511,437.00	11,335.95	0.50
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	3,547,468.370	105.266707	3,734,303.12	105.272900	3,734,522.83	219.71	0.34
Original Face:		Base	10,359,452.000	105.266707	3,734,303.12	105.272900	3,734,522.83	219.71	0.34
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.559	16 Dec 2041		
		Local	8,501,848.300	100.167407	8,516,080.98	100.380900	8,534,231.84	18,150.86	0.78
Original Face:		Base	12,911,372.000	100.167407	8,516,080.98	100.380900	8,534,231.84	18,150.86	0.78

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	16,583,611.200	101.499648	16,832,306.99	99.678100	16,530,228.56	-302,078.43	1.51
	Original Face:	Base	20,000,000.000	101.499648	16,832,306.99	99.678100	16,530,228.56	-302,078.43	1.51
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	5,664,238.600	104.621470	5,926,009.67	102.117000	5,784,150.53	-141,859.14	0.53
	Original Face:	Base	10,000,000.000	104.621470	5,926,009.67	102.117000	5,784,150.53	-141,859.14	0.53
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	16,389,229.250	101.157983	16,579,013.82	99.095400	16,240,972.28	-338,041.54	1.48
	Original Face:	Base	25,000,000.000	101.157983	16,579,013.82	99.095400	16,240,972.28	-338,041.54	1.48
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	6,748,575.800	100.208040	6,762,615.55	97.896300	6,606,606.01	-156,009.54	0.60
	Original Face:	Base	10,000,000.000	100.208040	6,762,615.55	97.896300	6,606,606.01	-156,009.54	0.60
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,748,575.800	100.996404	6,815,818.91	99.759200	6,732,325.23	-83,493.68	0.61
	Original Face:	Base	10,000,000.000	100.996404	6,815,818.91	99.759200	6,732,325.23	-83,493.68	0.61
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	10,747,819.520	102.116250	10,975,270.22	100.400600	10,790,875.28	-184,394.94	0.98
	Original Face:	Base	18,249,312.000	102.116250	10,975,270.22	100.400600	10,790,875.28	-184,394.94	0.98
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	7,584,092.600	100.000000	7,584,092.58	96.880500	7,347,506.83	-236,585.75	0.67
	Original Face:	Base	10,000,000.000	100.000000	7,584,092.58	96.880500	7,347,506.83	-236,585.75	0.67
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	7,584,092.600	101.891901	7,727,576.14	97.338500	7,382,241.98	-345,334.16	0.67
	Original Face:	Base	10,000,000.000	101.891901	7,727,576.14	97.338500	7,382,241.98	-345,334.16	0.67
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	7,240,050.000	102.063823	7,389,471.85	99.053100	7,171,493.97	-217,977.88	0.65
	Original Face:	Base	10,000,000.000	102.063823	7,389,471.85	99.053100	7,171,493.97	-217,977.88	0.65
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	97.736685	12,392,034.32	98.098900	12,437,959.53	45,925.21	1.13
		Base		97.736685	12,392,034.32	98.098900	12,437,959.53	45,925.21	1.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	97.587054	14,785,414.60	98.102000	14,863,434.02	78,019.42	1.35
		Base		97.587054	14,785,414.60	98.102000	14,863,434.02	78,019.42	1.35
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.6028	06 Feb 2020		
		Local	2,144,107.140	95.839207	2,054,895.27	100.309700	2,150,747.44	95,852.17	0.20
	Original Face:	Base	4,000,000.000	95.839207	2,054,895.27	100.309700	2,150,747.44	95,852.17	0.20
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	9,938,074.930	111.631676	11,094,039.58	111.128580	11,044,041.55	-49,998.03	1.01
	Original Face:	Base	28,600,000.000	111.631676	11,094,039.58	111.128580	11,044,041.55	-49,998.03	1.01
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	893,226.900	103.428358	923,849.92	102.728546	917,599.01	-6,250.91	0.08
	Original Face:	Base	2,152,855.000	103.428358	923,849.92	102.728546	917,599.01	-6,250.91	0.08
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,072,186.800	105.657025	1,132,840.68	104.779907	1,123,436.33	-9,404.35	0.10
	Original Face:	Base	2,348,960.000	105.657025	1,132,840.68	104.779907	1,123,436.33	-9,404.35	0.10
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,377,681.990	106.110542	2,522,971.24	105.518117	2,508,885.26	-14,085.98	0.23
	Original Face:	Base	4,240,960.000	106.110542	2,522,971.24	105.518117	2,508,885.26	-14,085.98	0.23
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	3,242,122.300	106.668427	3,458,320.86	106.135980	3,441,058.28	-17,262.58	0.31
	Original Face:	Base	6,113,646.000	106.668427	3,458,320.86	106.135980	3,441,058.28	-17,262.58	0.31
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,254,974.390	110.706328	3,603,462.63	109.521563	3,564,898.83	-38,563.80	0.32
	Original Face:	Base	4,650,545.000	110.706328	3,603,462.63	109.521563	3,564,898.83	-38,563.80	0.32
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.249	25 Aug 2019		
		Local	1,012,927.730	105.371336	1,067,335.48	104.275663	1,056,237.11	-11,098.37	0.10
	Original Face:	Base	5,080,000.000	105.371336	1,067,335.48	104.275663	1,056,237.11	-11,098.37	0.10
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.171	25 Nov 2024		
		Local	8,232,189.040	111.480883	9,177,317.04	110.580670	9,103,209.80	-74,107.24	0.83
	Original Face:	Base	12,180,140.000	111.480883	9,177,317.04	110.580670	9,103,209.80	-74,107.24	0.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.05	25 Jan 2025		
		7,511,174.930	Local	111.035460	8,340,067.65	109.507986	8,225,336.39	-114,731.26	0.75
	Original Face:	10,243,765.000	Base	111.035460	8,340,067.65	109.507986	8,225,336.39	-114,731.26	0.75
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		10,000,000.000	Local	99.930000	9,993,000.01	99.991700	9,999,170.00	6,169.99	0.91
			Base	99.930000	9,993,000.01	99.991700	9,999,170.00	6,169.99	0.91
912796FZ7	TREASURY BILL 03/16 0.00000					0.01	03 Mar 2016		
		20,000,000.000	Local	99.890917	19,978,183.36	99.986600	19,997,320.00	19,136.64	1.82
			Base	99.890917	19,978,183.36	99.986600	19,997,320.00	19,136.64	1.82
912828B82	US TREASURY N/B 02/16 0.25					0.25	29 Feb 2016		
		20,000,000.000	Local	100.014980	20,002,996.03	100.046900	20,009,380.00	6,383.97	1.82
			Base	100.014980	20,002,996.03	100.046900	20,009,380.00	6,383.97	1.82
912828EW6	US TREASURY N/B 02/16 4.5					4.5	15 Feb 2016		
		45,000,000.000	Local	101.597467	45,718,860.19	101.625000	45,731,250.00	12,389.81	4.17
			Base	101.597467	45,718,860.19	101.625000	45,731,250.00	12,389.81	4.17
912828F70	US TREASURY FRN 10/16 VAR					0.068	31 Oct 2016		
		20,000,000.000	Local	99.970327	19,994,065.39	99.970300	19,994,060.00	-5.39	1.82
			Base	99.970327	19,994,065.39	99.970300	19,994,060.00	-5.39	1.82
912828H60	US TREASURY FRN 01/17 VAR					0.099	31 Jan 2017		
		20,000,000.000	Local	99.998645	19,999,729.06	99.973300	19,994,660.00	-5,069.06	1.82
			Base	99.998645	19,999,729.06	99.973300	19,994,660.00	-5,069.06	1.82
912828K41	US TREASURY FRN 04/17 VAR					0.089	30 Apr 2017		
		40,000,000.000	Local	100.001201	40,000,480.35	99.930400	39,972,160.00	-28,320.35	3.64
			Base	100.001201	40,000,480.35	99.930400	39,972,160.00	-28,320.35	3.64
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		20,000,000.000	Local	101.354433	20,270,886.67	101.389300	20,277,860.00	6,973.33	1.85
			Base	101.354433	20,270,886.67	101.389300	20,277,860.00	6,973.33	1.85
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		20,000,000.000	Local	101.030696	20,206,139.26	101.089800	20,217,960.00	11,820.74	1.84
			Base	101.030696	20,206,139.26	101.089800	20,217,960.00	11,820.74	1.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		20,000,000.000	Local	102.149303	20,429,860.66	102.191400	20,438,280.00	8,419.34	1.86
			Base	102.149303	20,429,860.66	102.191400	20,438,280.00	8,419.34	1.86
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		30,000,000.000	Local	100.080237	30,024,071.12	100.080237	30,024,071.12	0.00	2.73
			Base	100.080237	30,024,071.12	100.080237	30,024,071.12	0.00	2.73
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	100.198075	10,019,807.45	100.209000	10,020,900.00	1,092.55	0.91
			Base	100.198075	10,019,807.45	100.209000	10,020,900.00	1,092.55	0.91
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		20,000,000.000	Local	100.478483	20,095,696.60	100.511700	20,102,340.00	6,643.40	1.83
			Base	100.478483	20,095,696.60	100.511700	20,102,340.00	6,643.40	1.83
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		20,000,000.000	Local	100.587430	20,117,486.06	100.632800	20,126,560.00	9,073.94	1.83
			Base	100.587430	20,117,486.06	100.632800	20,126,560.00	9,073.94	1.83
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		20,000,000.000	Local	100.977542	20,195,508.41	101.031200	20,206,240.00	10,731.59	1.84
			Base	100.977542	20,195,508.41	101.031200	20,206,240.00	10,731.59	1.84
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	100.643141	10,064,314.07	100.828100	10,082,810.00	18,495.93	0.92
			Base	100.643141	10,064,314.07	100.828100	10,082,810.00	18,495.93	0.92
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.355443	4,967,772.13	99.487000	4,974,350.00	6,577.87	0.45
			Base	99.355443	4,967,772.13	99.487000	4,974,350.00	6,577.87	0.45
912828WK2	US TREASURY FRN 01/16 VAR					0.06	31 Jan 2016		
		20,000,000.000	Local	100.000338	20,000,067.65	99.999200	19,999,840.00	-227.65	1.82
			Base	100.000338	20,000,067.65	99.999200	19,999,840.00	-227.65	1.82
US DOLLAR Total									
		668,285,847.140	Local		677,465,007.56		675,275,055.83	-2,189,951.73	61.50
	Original Face:	667,307,595.000	Base		677,465,007.56		675,275,055.83	-2,189,951.73	61.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		668,285,847.140	Base	677,465,007.56		675,275,055.83	-2,189,951.73	61.50
Original Face:		667,307,595.000						

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,091,046,981.440	Base		1,100,062,558.68		1,097,960,090.13	-2,102,468.55	100.00
Original Face:		667,307,595.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-527,761.900	1.000000	-527,761.90	1.000000	-527,761.90	0.00	0.04
		Base		1.000000	-527,761.90	1.000000	-527,761.90	0.00	0.04
US DOLLAR Total									
		Local	-527,761.900		-527,761.90		-527,761.90	0.00	0.04
		Base			-527,761.90		-527,761.90	0.00	0.04
CASH Total									
		Base	-527,761.900		-527,761.90		-527,761.90	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.599	02 Jun 2017		
		Local	30,000,000.000	99.966530	29,989,958.85	99.976100	29,992,830.00	2,871.15	2.28
		Base		99.966530	29,989,958.85	99.976100	29,992,830.00	2,871.15	2.28
45779QXT8	INSTITUTIONAL SECURED					0.34	27 Oct 2015		
		Local	30,000,000.000	99.975444	29,992,633.33	99.975444	29,992,633.33	0.00	2.28
		Base		99.975444	29,992,633.33	99.975444	29,992,633.33	0.00	2.28
53127UYA2	LIBERTY FUNDING LLC					0.3	10 Nov 2015		
		Local	25,000,000.000	99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	1.90
		Base		99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	1.90
78009NHT6	ROYAL BK OF CANADA					0.6593	14 Aug 2017		
		Local	13,057,966.000	100.000000	13,057,966.00	99.610000	13,007,039.93	-50,926.07	0.99
		Base		100.000000	13,057,966.00	99.610000	13,007,039.93	-50,926.07	0.99
87019RAT3	SWEDBANK					0.43	27 Jan 2016		
		Local	15,000,000.000	99.859056	14,978,858.33	99.894883	14,984,232.45	5,374.12	1.14
		Base		99.859056	14,978,858.33	99.894883	14,984,232.45	5,374.12	1.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602UYJ3	THUNDER BAY FNDNG LLC					0.3	18 Nov 2015		
		Local	40,000,000.000	99.960000	39,984,000.00	99.960000	39,984,000.00	0.00	3.04
		Base		99.960000	39,984,000.00	99.960000	39,984,000.00	0.00	3.04
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	0.76
		Base		99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	0.76
912796HF9	TREASURY BILL 03/16 0.00000					0.2705	10 Mar 2016		
		Local	20,000,000.000	99.883387	19,976,677.37	99.982100	19,996,420.00	19,742.63	1.52
		Base		99.883387	19,976,677.37	99.982100	19,996,420.00	19,742.63	1.52
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.55	30 Aug 2016		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.02
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.02
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.5	02 Oct 2016		
		Local	246,421.780	100.000000	246,421.78	100.000000	246,421.78	0.00	0.02
		Base		100.000000	246,421.78	100.000000	246,421.78	0.00	0.02
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.356	03 May 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	99.927000	19,985,400.00	-14,600.00	1.52
		Base		100.000000	20,000,000.00	99.927000	19,985,400.00	-14,600.00	1.52
978UHA002	SUN TRUST ROBINSON REPO					0.22	01 Oct 2015		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.90
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.90
979QHR003	SOUTH STREET REPO					0.25	01 Oct 2015		
		Local	336,868,602.770	100.000000	336,868,602.77	100.000000	336,868,602.77	0.00	25.59
		Base		100.000000	336,868,602.77	100.000000	336,868,602.77	0.00	25.59
US DOLLAR Total									
		Local	565,417,990.550		565,299,896.21		565,264,476.93	-35,419.28	42.94
		Base			565,299,896.21		565,264,476.93	-35,419.28	42.94
CASH EQUIVALENT Total									
		Base	565,417,990.550		565,299,896.21		565,264,476.93	-35,419.28	42.94

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FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6992	12 Feb 2016		
		Local	5,677,376.000	100.000000	5,677,376.00	99.903700	5,671,908.69	-5,467.31	0.43
		Base		100.000000	5,677,376.00	99.903700	5,671,908.69	-5,467.31	0.43
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					1.0611	06 Nov 2015		
		Local	8,516,065.000	100.000000	8,516,065.00	100.000000	8,516,065.00	0.00	0.65
		Base		100.000000	8,516,065.00	100.000000	8,516,065.00	0.00	0.65
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					0.6011	06 May 2019		
		Local	5,000,000.000	100.403260	5,020,162.99	99.885600	4,994,280.00	-25,882.99	0.38
		Base		100.403260	5,020,162.99	99.885600	4,994,280.00	-25,882.99	0.38
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.981497	5,676,325.50	100.149400	5,685,858.00	9,532.50	0.43
		Base		99.981497	5,676,325.50	100.149400	5,685,858.00	9,532.50	0.43
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.970553	4,540,563.55	101.329700	4,602,294.66	61,731.11	0.35
		Base		99.970553	4,540,563.55	101.329700	4,602,294.66	61,731.11	0.35
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	100.811900	2,861,735.31	23,047.31	0.22
		Base		100.000000	2,838,688.00	100.811900	2,861,735.31	23,047.31	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	109.806417	4,114,521.13	109.492000	4,102,739.69	-11,781.44	0.31
		Base		109.806417	4,114,521.13	109.492000	4,102,739.69	-11,781.44	0.31
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	101.882943	913,915.47	102.464800	919,134.87	5,219.40	0.07
		Base		101.882943	913,915.47	102.464800	919,134.87	5,219.40	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.6291	23 May 2017		
		Local	10,948,820.000	99.432866	10,886,725.49	99.426400	10,886,017.57	-707.92	0.83
		Base		99.432866	10,886,725.49	99.426400	10,886,017.57	-707.92	0.83

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12592WAA6	CNH EQUIPMENT TRUST CNH 2015 A A1					0.25	24 Mar 2016		
		Local	9,061,515.820	100.000000	9,061,515.82	99.991200	9,060,718.41	-797.41	0.69
Original Face:		Base	20,000,000.000	100.000000	9,061,515.82	99.991200	9,060,718.41	-797.41	0.69
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.49655	15 Aug 2018		
		Local	5,500,000.000	100.000000	5,500,000.00	99.828600	5,490,573.00	-9,427.00	0.42
Original Face:		Base	5,500,000.000	100.000000	5,500,000.00	99.828600	5,490,573.00	-9,427.00	0.42
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,076,074.860	99.994020	7,075,651.72	100.160600	7,087,439.04	11,787.32	0.54
Original Face:		Base	10,219,278.000	99.994020	7,075,651.72	100.160600	7,087,439.04	11,787.32	0.54
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.945040	4,539,404.79	100.811300	4,578,749.44	39,344.65	0.35
		Base		99.945040	4,539,404.79	100.811300	4,578,749.44	39,344.65	0.35
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,082,487.670	99.998142	1,082,467.56	100.087100	1,083,430.52	962.96	0.08
Original Face:		Base	1,703,213.000	99.998142	1,082,467.56	100.087100	1,083,430.52	962.96	0.08
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.994509	7,947,890.56	99.867600	7,937,803.42	-10,087.14	0.60
Original Face:		Base	7,948,327.000	99.994509	7,947,890.56	99.867600	7,937,803.42	-10,087.14	0.60
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.378902	2,849,443.84	101.140800	2,871,071.75	21,627.91	0.22
		Base		100.378902	2,849,443.84	101.140800	2,871,071.75	21,627.91	0.22
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6955	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.86
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.86
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.991662	7,379,973.63	100.774400	7,437,744.28	57,770.65	0.57
		Base		99.991662	7,379,973.63	100.774400	7,437,744.28	57,770.65	0.57
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.57655	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	99.967200	4,540,411.26	-1,489.74	0.34
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	99.967200	4,540,411.26	-1,489.74	0.34

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254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.65655	15 May 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	99.990300	7,947,556.01	-770.99	0.60
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	99.990300	7,947,556.01	-770.99	0.60
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.000	99.992246	7,947,710.69	99.999400	7,948,279.31	568.62	0.60
Original Face:		Base	7,948,327.000	99.992246	7,947,710.69	99.999400	7,948,279.31	568.62	0.60
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.736419	4,529,929.39	100.495800	4,564,419.75	34,490.36	0.35
		Base		99.736419	4,529,929.39	100.495800	4,564,419.75	34,490.36	0.35
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	8,000,000.000	99.985038	7,998,803.07	99.897400	7,991,792.00	-7,011.07	0.61
Original Face:		Base	8,000,000.000	99.985038	7,998,803.07	99.897400	7,991,792.00	-7,011.07	0.61
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.510	100.000000	0.51	103.969629	0.53	0.02	0.00
Original Face:		Base	18.000	100.000000	0.51	103.969629	0.53	0.02	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,459,617.260	102.336371	1,493,719.34	104.289529	1,522,227.97	28,508.63	0.12
Original Face:		Base	2,752,950.000	102.336371	1,493,719.34	104.289529	1,522,227.97	28,508.63	0.12
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	122,506.800	104.124751	127,559.90	103.588361	126,902.79	-657.11	0.01
Original Face:		Base	3,000,000.000	104.124751	127,559.90	103.588361	126,902.79	-657.11	0.01
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.928805	6,240,667.76	101.286400	6,325,451.15	84,783.39	0.48
		Base		99.928805	6,240,667.76	101.286400	6,325,451.15	84,783.39	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	7,851,199.910	105.666874	8,296,117.55	104.623266	8,214,181.77	-81,935.78	0.62
Original Face:		Base	11,354,753.000	105.666874	8,296,117.55	104.623266	8,214,181.77	-81,935.78	0.62
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,358,399.940	105.547268	3,544,699.40	104.499889	3,509,524.21	-35,175.19	0.27
Original Face:		Base	5,677,376.000	105.547268	3,544,699.40	104.499889	3,509,524.21	-35,175.19	0.27

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3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	12,785,452.000	100.000000	12,785,452.00	99.940500	12,777,844.66	-7,607.34	0.97
		Base		100.000000	12,785,452.00	99.940500	12,777,844.66	-7,607.34	0.97
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.474700	11,295,106.48	-59,646.52	0.86
		Base		100.000000	11,354,753.00	99.474700	11,295,106.48	-59,646.52	0.86
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	99.942295	8,511,150.82	99.940200	8,510,972.39	-178.43	0.65
		Base		99.942295	8,511,150.82	99.940200	8,510,972.39	-178.43	0.65
3133EEG53	FEDERAL FARM CREDIT BANK BONDS 08/17 0.8					0.8	04 Aug 2017		
		Local	6,825,000.000	99.790000	6,810,667.50	100.063900	6,829,361.18	18,693.68	0.52
		Base		99.790000	6,810,667.50	100.063900	6,829,361.18	18,693.68	0.52
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	100.023600	14,196,790.65	3,349.65	1.08
		Base		100.000000	14,193,441.00	100.023600	14,196,790.65	3,349.65	1.08
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.045000	22,492,630.22	-216,875.78	1.71
		Base		100.000000	22,709,506.00	99.045000	22,492,630.22	-216,875.78	1.71
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,121,440.390	103.428075	1,159,884.21	102.473800	1,149,182.58	-10,701.63	0.09
Original Face:		Base	2,838,688.000	103.428075	1,159,884.21	102.473800	1,149,182.58	-10,701.63	0.09
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,740,265.800	100.161017	2,744,678.10	100.965000	2,766,709.36	22,031.26	0.21
Original Face:		Base	5,677,376.000	100.161017	2,744,678.10	100.965000	2,766,709.36	22,031.26	0.21
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,689,121.340	101.800149	3,755,531.01	99.795000	3,681,558.64	-73,972.37	0.28
Original Face:		Base	5,677,376.000	101.800149	3,755,531.01	99.795000	3,681,558.64	-73,972.37	0.28
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,789,483.100	101.913835	7,938,560.95	100.200500	7,805,101.01	-133,459.94	0.59
Original Face:		Base	11,275,256.000	101.913835	7,938,560.95	100.200500	7,805,101.01	-133,459.94	0.59

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3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,485,791.910	100.970786	4,529,339.36	100.399600	4,503,717.13	-25,622.23	0.34
Original Face:		Base	7,317,571.000	100.970786	4,529,339.36	100.399600	4,503,717.13	-25,622.23	0.34
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,155,406.150	101.730957	3,210,024.86	102.497500	3,234,212.42	24,187.56	0.25
Original Face:		Base	5,677,376.000	101.730957	3,210,024.86	102.497500	3,234,212.42	24,187.56	0.25
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	5,264,161.470	100.971520	5,315,303.83	97.639500	5,139,900.94	-175,402.89	0.39
Original Face:		Base	6,713,909.000	100.971520	5,315,303.83	97.639500	5,139,900.94	-175,402.89	0.39
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,987,910.970	99.602208	3,972,047.39	96.449800	3,846,332.15	-125,715.24	0.29
Original Face:		Base	5,677,376.000	99.602208	3,972,047.39	96.449800	3,846,332.15	-125,715.24	0.29
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	5,312,589.730	101.832685	5,409,952.79	97.684600	5,189,582.03	-220,370.76	0.39
Original Face:		Base	6,995,663.000	101.832685	5,409,952.79	97.684600	5,189,582.03	-220,370.76	0.39
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,987,910.970	100.384960	4,003,262.83	96.962500	3,866,778.17	-136,484.66	0.29
Original Face:		Base	5,677,376.000	100.384960	4,003,262.83	96.962500	3,866,778.17	-136,484.66	0.29
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,835,064.350	100.825879	7,899,772.51	97.591600	7,646,364.66	-253,407.85	0.58
Original Face:		Base	11,354,753.000	100.825879	7,899,772.51	97.591600	7,646,364.66	-253,407.85	0.58
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,352,408.840	100.495772	4,373,986.86	98.791100	4,299,792.57	-74,194.29	0.33
Original Face:		Base	5,677,376.000	100.495772	4,373,986.86	98.791100	4,299,792.57	-74,194.29	0.33
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,548,319.100	98.299670	1,521,992.57	98.789600	1,529,578.25	7,585.68	0.12
Original Face:		Base	2,000,000.000	98.299670	1,521,992.57	98.789600	1,529,578.25	7,585.68	0.12
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,562,440.310	101.963658	5,671,667.59	99.389700	5,528,492.74	-143,174.85	0.42
Original Face:		Base	8,516,065.000	101.963658	5,671,667.59	99.389700	5,528,492.74	-143,174.85	0.42

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3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		3,932,433.750	Local	99.815252	3,925,168.66	98.605400	3,877,592.03	-47,576.63	0.29
	Original Face:	5,677,376.000	Base	99.815252	3,925,168.66	98.605400	3,877,592.03	-47,576.63	0.29
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		21,886,286.000	Local	100.000000	21,886,286.00	100.007600	21,887,949.36	1,663.36	1.66
			Base	100.000000	21,886,286.00	100.007600	21,887,949.36	1,663.36	1.66
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		1,049,859.550	Local	97.852369	1,027,312.44	99.656200	1,046,250.13	18,937.69	0.08
	Original Face:	2,838,688.000	Base	97.852369	1,027,312.44	99.656200	1,046,250.13	18,937.69	0.08
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		125,149.110	Local	102.841706	128,705.48	102.963600	128,858.03	152.55	0.01
	Original Face:	648,587.000	Base	102.841706	128,705.48	102.963600	128,858.03	152.55	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		2,582,571.150	Local	100.161863	2,586,751.39	100.658600	2,599,579.96	12,828.57	0.20
	Original Face:	5,946,910.000	Base	100.161863	2,586,751.39	100.658600	2,599,579.96	12,828.57	0.20
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		373,485.400	Local	105.922649	395,605.63	105.416500	393,715.24	-1,890.39	0.03
	Original Face:	500,000.000	Base	105.922649	395,605.63	105.416500	393,715.24	-1,890.39	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		1,159,134.700	Local	102.146501	1,184,015.54	104.077600	1,206,399.58	22,384.04	0.09
	Original Face:	5,677,376.000	Base	102.146501	1,184,015.54	104.077600	1,206,399.58	22,384.04	0.09
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		3,515,163.100	Local	101.677328	3,574,123.92	102.063400	3,587,694.98	13,571.06	0.27
	Original Face:	11,354,753.000	Base	101.677328	3,574,123.92	102.063400	3,587,694.98	13,571.06	0.27
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		1,684,240.800	Local	99.271901	1,671,977.86	99.143800	1,669,820.33	-2,157.53	0.13
	Original Face:	2,838,688.000	Base	99.271901	1,671,977.86	99.143800	1,669,820.33	-2,157.53	0.13
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		1,649,960.830	Local	99.972805	1,649,512.13	100.568600	1,659,342.51	9,830.38	0.13
	Original Face:	2,838,688.000	Base	99.972805	1,649,512.13	100.568600	1,659,342.51	9,830.38	0.13

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,548,571.020	99.945669	1,547,729.67	100.030100	1,549,037.14	1,307.47	0.12
	Original Face:	Base	3,247,459.000	99.945669	1,547,729.67	100.030100	1,549,037.14	1,307.47	0.12
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,156,252.930	100.335363	2,163,484.21	100.798740	2,173,475.78	9,991.57	0.17
	Original Face:	Base	5,677,376.000	100.335363	2,163,484.21	100.798740	2,173,475.78	9,991.57	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,280,410.330	100.443578	6,308,268.85	100.531600	6,313,796.99	5,528.14	0.48
	Original Face:	Base	8,516,065.000	100.443578	6,308,268.85	100.531600	6,313,796.99	5,528.14	0.48
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	5,430,914.010	100.104473	5,436,587.86	97.292500	5,283,872.01	-152,715.85	0.40
	Original Face:	Base	7,380,589.000	100.104473	5,436,587.86	97.292500	5,283,872.01	-152,715.85	0.40
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,565,953.060	101.521857	4,635,440.33	96.554700	4,408,642.28	-226,798.05	0.33
	Original Face:	Base	5,677,376.000	101.521857	4,635,440.33	96.554700	4,408,642.28	-226,798.05	0.33
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	4,358,198.000	100.028697	4,359,448.67	97.876400	4,265,647.31	-93,801.36	0.32
	Original Face:	Base	5,677,376.000	100.028697	4,359,448.67	97.876400	4,265,647.31	-93,801.36	0.32
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	10,895,495.770	100.889774	10,992,441.10	98.494300	10,731,442.29	-260,998.81	0.82
	Original Face:	Base	14,193,441.000	100.889774	10,992,441.10	98.494300	10,731,442.29	-260,998.81	0.82
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	10,210,221.390	100.565780	10,267,988.79	100.320000	10,242,894.10	-25,094.69	0.78
	Original Face:	Base	14,193,441.000	100.565780	10,267,988.79	100.320000	10,242,894.10	-25,094.69	0.78
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,674,940.400	100.641634	4,704,936.40	100.556500	4,700,956.44	-3,979.96	0.36
	Original Face:	Base	5,677,376.000	100.641634	4,704,936.40	100.556500	4,700,956.44	-3,979.96	0.36
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,906,889.200	99.885056	6,898,950.16	97.138600	6,709,255.47	-189,694.69	0.51
	Original Face:	Base	8,516,065.000	99.885056	6,898,950.16	97.138600	6,709,255.47	-189,694.69	0.51

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	279,773.350	104.731741	293,011.50	104.607851	292,664.89	-346.61	0.02
Original Face:		Base	495,228.000	104.731741	293,011.50	104.607851	292,664.89	-346.61	0.02
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	6,698,174.160	104.089341	6,972,085.34	102.897782	6,892,272.65	-79,812.69	0.52
Original Face:		Base	8,516,065.000	104.089341	6,972,085.34	102.897782	6,892,272.65	-79,812.69	0.52
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	52,592.580	99.596312	52,380.27	101.494200	53,378.42	998.15	0.00
Original Face:		Base	8,516,065.000	99.596312	52,380.27	101.494200	53,378.42	998.15	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,561,169.900	101.578914	1,585,819.43	103.669300	1,618,453.91	32,634.48	0.12
Original Face:		Base	44,567,405.000	101.578914	1,585,819.43	103.669300	1,618,453.91	32,634.48	0.12
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	85,521.420	112.050478	95,827.16	112.000000	95,783.99	-43.17	0.01
Original Face:		Base	1,000,000.000	112.050478	95,827.16	112.000000	95,783.99	-43.17	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,639,223.930	106.737763	1,749,670.96	108.985900	1,786,522.95	36,851.99	0.14
Original Face:		Base	24,898,134.000	106.737763	1,749,670.96	108.985900	1,786,522.95	36,851.99	0.14
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,008,834.520	99.047063	1,989,691.60	103.324200	2,075,612.20	85,920.60	0.16
Original Face:		Base	5,677,376.000	99.047063	1,989,691.60	103.324200	2,075,612.20	85,920.60	0.16
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,175,653.590	106.195763	1,248,494.30	107.898300	1,268,510.24	20,015.94	0.10
Original Face:		Base	8,516,065.000	106.195763	1,248,494.30	107.898300	1,268,510.24	20,015.94	0.10
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.988591	5,676,728.70	100.040400	5,679,670.11	2,941.41	0.43
Original Face:		Base	5,677,376.000	99.988591	5,676,728.70	100.040400	5,679,670.11	2,941.41	0.43
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.991707	5,676,905.64	99.907500	5,672,124.88	-4,780.76	0.43
Original Face:		Base	5,677,376.000	99.991707	5,676,905.64	99.907500	5,672,124.88	-4,780.76	0.43

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34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.48655	15 Dec 2017		
		Local	16,750,000.000	100.000000	16,750,000.00	99.861100	16,726,734.25	-23,265.75	1.27
Original Face:		Base	16,750,000.000	100.000000	16,750,000.00	99.861100	16,726,734.25	-23,265.75	1.27
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.68655	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	99.987300	3,973,658.80	-504.72	0.30
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	99.987300	3,973,658.80	-504.72	0.30
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.65655	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.106100	11,366,800.29	12,047.39	0.86
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.106100	11,366,800.29	12,047.39	0.86
36164EAA3	GE EQUIPMENT TRANSPORTATION LL GEET 2015 1 A1					0.25	23 Mar 2016		
		Local	2,432,904.060	100.000000	2,432,904.06	100.000000	2,432,904.06	0.00	0.18
Original Face:		Base	12,500,000.000	100.000000	2,432,904.06	100.000000	2,432,904.06	0.00	0.18
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	154,104.480	105.146723	162,035.81	105.320237	162,303.20	267.39	0.01
Original Face:		Base	1,675,000.000	105.146723	162,035.81	105.320237	162,303.20	267.39	0.01
36962G2V5	GENERAL ELEC CAP CORP COMPANY GUAR 05/16 VAR					0.5116	11 May 2016		
		Local	11,354,753.000	99.787341	11,330,606.09	100.090300	11,365,006.34	34,400.25	0.86
		Base		99.787341	11,330,606.09	100.090300	11,365,006.34	34,400.25	0.86
36962G5T7	GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR					1.1114	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.236500	2,845,401.50	6,713.50	0.22
		Base		100.000000	2,838,688.00	100.236500	2,845,401.50	6,713.50	0.22
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.998027	1,135,452.60	100.089300	1,136,488.98	1,036.38	0.09
		Base		99.998027	1,135,452.60	100.089300	1,136,488.98	1,036.38	0.09
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5941	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	99.944500	1,418,556.26	-787.74	0.11
		Base		100.000000	1,419,344.00	99.944500	1,418,556.26	-787.74	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4968	30 Apr 2018		
		Local	5,677,376.000	100.483063	5,704,801.33	100.855700	5,725,957.31	21,155.98	0.43
		Base		100.483063	5,704,801.33	100.855700	5,725,957.31	21,155.98	0.43

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38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	32,687.020	100.137853	32,732.08	102.445600	33,486.41	754.33	0.00
Original Face:		Base	2,469,659.000	100.137853	32,732.08	102.445600	33,486.41	754.33	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	177,626.100	106.619618	189,384.27	107.262900	190,526.91	1,142.64	0.01
Original Face:		Base	877,500.000	106.619618	189,384.27	107.262900	190,526.91	1,142.64	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	49,337.140	102.036681	50,341.98	102.153900	50,399.81	57.83	0.00
Original Face:		Base	400,000.000	102.036681	50,341.98	102.153900	50,399.81	57.83	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,081,614.640	102.544379	7,261,797.78	99.759200	7,064,562.11	-197,235.67	0.54
Original Face:		Base	10,493,495.000	102.544379	7,261,797.78	99.759200	7,064,562.11	-197,235.67	0.54
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.993760	1,135,404.15	101.953000	1,157,650.83	22,246.68	0.09
		Base		99.993760	1,135,404.15	101.953000	1,157,650.83	22,246.68	0.09
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	502,210.280	100.000000	502,210.28	100.000000	502,210.28	0.00	0.04
Original Face:		Base	9,000,000.000	100.000000	502,210.28	100.000000	502,210.28	0.00	0.04
44614UAA7	HUNTINGTON AUTO TRUST HUNT 2015 1 A1					0.35	15 Jun 2016		
		Local	6,689,222.860	100.000000	6,689,222.86	99.970100	6,687,222.78	-2,000.08	0.51
Original Face:		Base	15,000,000.000	100.000000	6,689,222.86	99.970100	6,687,222.78	-2,000.08	0.51
44890XAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 A A1 144A					0.28	15 Mar 2016		
		Local	1,646,453.620	100.000000	1,646,453.62	100.000000	1,646,453.62	0.00	0.13
Original Face:		Base	9,000,000.000	100.000000	1,646,453.62	100.000000	1,646,453.62	0.00	0.13
44918LAA0	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A1					0.39	15 Sep 2016		
		Local	30,000,000.000	100.000000	30,000,000.00	99.997700	29,999,310.00	-690.00	2.28
Original Face:		Base	30,000,000.000	100.000000	30,000,000.00	99.997700	29,999,310.00	-690.00	2.28
44928UAA8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2015 B A1 144A					0.39	15 Jun 2016		
		Local	11,155,023.400	100.000000	11,155,023.40	100.000100	11,155,034.56	11.16	0.85
Original Face:		Base	20,000,000.000	100.000000	11,155,023.40	100.000100	11,155,034.56	11.16	0.85

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458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.969559	1,702,694.52	101.191000	1,723,498.27	20,803.75	0.13
		Base		99.969559	1,702,694.52	101.191000	1,723,498.27	20,803.75	0.13
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.244	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	99.997500	11,354,469.13	-283.87	0.86
		Base		100.000000	11,354,753.00	99.997500	11,354,469.13	-283.87	0.86
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.160440	6,044,733.64	101.148900	6,104,387.70	59,654.06	0.46
		Base		100.160440	6,044,733.64	101.148900	6,104,387.70	59,654.06	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6842	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	99.461900	1,976,389.51	-10,692.49	0.15
		Base		100.000000	1,987,082.00	99.461900	1,976,389.51	-10,692.49	0.15
46513BR75	STATE OF ISRAEL 03/20 0					1.4	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.38
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.38
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1951	25 Jan 2018		
		Local	4,610,030.000	100.159855	4,617,399.37	100.453700	4,630,945.71	13,546.34	0.35
		Base		100.159855	4,617,399.37	100.453700	4,630,945.71	13,546.34	0.35
47787UAA1	JOHN DEERE OWNER TRUST JDOT 2015 A A1					0.27	01 Apr 2016		
		Local	2,176,270.820	100.000000	2,176,270.82	99.982100	2,175,881.27	-389.55	0.17
Original Face:		Base	9,000,000.000	100.000000	2,176,270.82	99.982100	2,175,881.27	-389.55	0.17
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.666	13 Jun 2016		
		Local	5,677,376.000	99.662188	5,658,197.12	99.785700	5,665,209.38	7,012.26	0.43
		Base		99.662188	5,658,197.12	99.785700	5,665,209.38	7,012.26	0.43
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.6291	23 Nov 2016		
		Local	5,677,376.000	99.971362	5,675,750.09	100.907400	5,728,892.51	53,142.42	0.44
		Base		99.971362	5,675,750.09	100.907400	5,728,892.51	53,142.42	0.44
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.955151	3,972,381.62	100.079100	3,977,307.56	4,925.94	0.30
		Base		99.955151	3,972,381.62	100.079100	3,977,307.56	4,925.94	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.762546	2,831,947.41	99.839400	2,834,129.07	2,181.66	0.22
		Base		99.762546	2,831,947.41	99.839400	2,834,129.07	2,181.66	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	10,645,081.000	99.684048	10,611,447.63	99.432900	10,584,712.75	-26,734.88	0.80
		Base		99.684048	10,611,447.63	99.432900	10,584,712.75	-26,734.88	0.80
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.969311	3,972,944.38	101.484600	4,033,164.44	60,220.06	0.31
		Base		99.969311	3,972,944.38	101.484600	4,033,164.44	60,220.06	0.31
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.992089	8,515,391.29	100.112100	8,525,611.51	10,220.22	0.65
		Base		99.992089	8,515,391.29	100.112100	8,525,611.51	10,220.22	0.65
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.50655	15 Feb 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	99.953700	7,944,646.92	-3,680.08	0.60
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	99.953700	7,944,646.92	-3,680.08	0.60
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.6036	28 Jan 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.061100	2,840,422.44	1,734.44	0.22
		Base		100.000000	2,838,688.00	100.061100	2,840,422.44	1,734.44	0.22
69361YAH6	PSE+G TRANSITION FUNDING LLC PEGTF 2001 1 A8					6.89	15 Dec 2017		
		Local	3,116,791.960	101.782325	3,172,343.31	101.322900	3,158,024.00	-14,319.31	0.24
Original Face:		Base	16,920,000.000	101.782325	3,172,343.31	101.322900	3,158,024.00	-14,319.31	0.24
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.943090	8,511,218.48	100.183300	8,531,674.95	20,456.47	0.65
		Base		99.943090	8,511,218.48	100.183300	8,531,674.95	20,456.47	0.65
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.6372	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	99.646300	5,657,295.12	-20,080.88	0.43
		Base		100.000000	5,677,376.00	99.646300	5,657,295.12	-20,080.88	0.43
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	100.139739	3,411,186.09	100.139739	3,411,186.09	0.00	0.26
		Base		100.139739	3,411,186.09	100.139739	3,411,186.09	0.00	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7968	30 Apr 2018		
		Local	11,354,753.000	99.807912	11,332,941.87	99.187700	11,262,518.34	-70,423.53	0.86
		Base		99.807912	11,332,941.87	99.187700	11,262,518.34	-70,423.53	0.86
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.7939	25 Nov 2027		
		Local	1,917,406.060	99.856982	1,914,663.82	99.349900	1,904,941.00	-9,722.82	0.14
	Original Face:	Base	3,974,164.000	99.856982	1,914,663.82	99.349900	1,904,941.00	-9,722.82	0.14
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.60655	15 Aug 2025		
		Local	651,656.460	100.000000	651,656.46	100.326800	653,786.07	2,129.61	0.05
	Original Face:	Base	2,270,951.000	100.000000	651,656.46	100.326800	653,786.07	2,129.61	0.05
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.8939	25 Jan 2029		
		Local	1,755,777.810	100.000000	1,755,777.81	97.976200	1,720,244.38	-35,533.43	0.13
	Original Face:	Base	2,838,688.000	100.000000	1,755,777.81	97.976200	1,720,244.38	-35,533.43	0.13
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.4739	25 Sep 2019		
		Local	1,457,026.060	100.000000	1,457,026.06	99.541900	1,450,351.42	-6,674.64	0.11
	Original Face:	Base	2,838,688.000	100.000000	1,457,026.06	99.541900	1,450,351.42	-6,674.64	0.11
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.4439	25 Sep 2019		
		Local	6,905,713.270	100.000000	6,905,713.27	99.156800	6,847,484.30	-58,228.97	0.52
	Original Face:	Base	9,651,540.000	100.000000	6,905,713.27	99.156800	6,847,484.30	-58,228.97	0.52
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.831925	1,133,566.55	100.810400	1,144,676.89	11,110.34	0.09
		Base		99.831925	1,133,566.55	100.810400	1,144,676.89	11,110.34	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.900899	4,537,399.93	101.170500	4,595,063.95	57,664.02	0.35
		Base		99.900899	4,537,399.93	101.170500	4,595,063.95	57,664.02	0.35
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.976692	2,838,026.36	100.123600	2,842,196.62	4,170.26	0.22
		Base		99.976692	2,838,026.36	100.123600	2,842,196.62	4,170.26	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5468	30 Oct 2017		
		Local	2,838,688.000	99.767584	2,832,090.43	99.973500	2,837,935.75	5,845.32	0.22
		Base		99.767584	2,832,090.43	99.973500	2,837,935.75	5,845.32	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.5468	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.865300	11,339,458.15	-15,294.85	0.86
		Base		100.000000	11,354,753.00	99.865300	11,339,458.15	-15,294.85	0.86
912828C81	US TREASURY N/B 04/16 0.375					0.375	30 Apr 2016		
		Local	20,000,000.000	100.031055	20,006,210.94	100.095100	20,019,020.00	12,809.06	1.52
		Base		100.031055	20,006,210.94	100.095100	20,019,020.00	12,809.06	1.52
912828K41	US TREASURY FRN 04/17 VAR					0.089	30 Apr 2017		
		Local	10,000,000.000	99.990395	9,999,039.46	99.930400	9,993,040.00	-5,999.46	0.76
		Base		99.990395	9,999,039.46	99.930400	9,993,040.00	-5,999.46	0.76
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.355443	2,820,391.03	99.487000	2,824,125.53	3,734.50	0.21
		Base		99.355443	2,820,391.03	99.487000	2,824,125.53	3,734.50	0.21
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	98.840394	3,953,615.74	96.028000	3,841,120.00	-112,495.74	0.29
		Base		98.840394	3,953,615.74	96.028000	3,841,120.00	-112,495.74	0.29
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.995138	8,515,650.64	99.757100	8,495,379.16	-20,271.48	0.65
Original Face:		Base	8,516,065.000	99.995138	8,515,650.64	99.757100	8,495,379.16	-20,271.48	0.65
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	109.364184	6,209,015.96	109.425000	6,212,468.69	3,452.73	0.47
		Base		109.364184	6,209,015.96	109.425000	6,212,468.69	3,452.73	0.47
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9241	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.375900	5,698,717.26	21,341.26	0.43
		Base		100.000000	5,677,376.00	100.375900	5,698,717.26	21,341.26	0.43
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.6093	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.940900	4,539,216.74	-2,684.26	0.34
		Base		100.000000	4,541,901.00	99.940900	4,539,216.74	-2,684.26	0.34
96328DAL8	WHEELS SPV LLC WHLS 2015 1A A1 144A					0.4	20 Jun 2016		
		Local	6,810,894.360	100.000000	6,810,894.36	100.000100	6,810,901.17	6.81	0.52
Original Face:		Base	10,000,000.000	100.000000	6,810,894.36	100.000100	6,810,901.17	6.81	0.52

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Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		749,752,644.550	Local		752,894,366.02		750,525,449.88	-2,368,916.14	57.02
	Original Face:	635,742,345.000	Base		752,894,366.02		750,525,449.88	-2,368,916.14	57.02
FIXED INCOME Total									
		749,752,644.550	Base		752,894,366.02		750,525,449.88	-2,368,916.14	57.02
	Original Face:	635,742,345.000							

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,314,642,873.200	Base	1,317,666,500.33		1,315,262,164.91	-2,404,335.42	100.00
Original Face:		635,742,345.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.6951	21 Jun 2016		
		Local	1,800,000.000	100.029544	1,800,531.79	100.029544	1,800,531.79	0.00	1.76
		Base		100.029544	1,800,531.79	100.029544	1,800,531.79	0.00	1.76
85749P9B9	STATE STR INSTL LIQUID RESVS					0.1360355	31 Dec 2099		
		Local	461,486.250	100.000000	461,486.25	100.000000	461,486.25	0.00	0.45
		Base		100.000000	461,486.25	100.000000	461,486.25	0.00	0.45
US DOLLAR Total									
		Local	2,261,486.250		2,262,018.04		2,262,018.04	0.00	2.22
		Base			2,262,018.04		2,262,018.04	0.00	2.22
CASH EQUIVALENT Total									
		Base	2,261,486.250		2,262,018.04		2,262,018.04	0.00	2.22
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	1,000,000.000	101.068884	1,010,688.84	101.117000	1,011,170.00	481.16	0.99
		Base		101.068884	1,010,688.84	101.117000	1,011,170.00	481.16	0.99
00287YAN9	ABBVIE INC SR UNSECURED 05/18 1.8					1.8	14 May 2018		
		Local	285,000.000	99.911028	284,746.43	99.722400	284,208.84	-537.59	0.28
		Base		99.911028	284,746.43	99.722400	284,208.84	-537.59	0.28
009158AQ9	AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2					2.0	02 Aug 2016		
		Local	1,115,000.000	100.871243	1,124,714.36	101.101900	1,127,286.19	2,571.83	1.10
		Base		100.871243	1,124,714.36	101.101900	1,127,286.19	2,571.83	1.10
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.7643	13 Nov 2015		
		Local	1,000,000.000	100.010997	1,000,109.97	100.010997	1,000,109.97	0.00	0.98
		Base		100.010997	1,000,109.97	100.010997	1,000,109.97	0.00	0.98

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02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		540,000.000	Local	99.998435	539,991.55	100.377800	542,040.12	2,048.57	0.53
	Original Face:	540,000.000	Base	99.998435	539,991.55	100.377800	542,040.12	2,048.57	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		325,000.000	Local	99.996785	324,989.55	100.773500	327,513.88	2,524.33	0.32
	Original Face:	325,000.000	Base	99.996785	324,989.55	100.773500	327,513.88	2,524.33	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		485,000.000	Local	99.993293	484,967.47	100.540300	487,620.46	2,652.99	0.48
	Original Face:	485,000.000	Base	99.993293	484,967.47	100.540300	487,620.46	2,652.99	0.48
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		1,400,000.000	Local	99.061806	1,386,865.28	99.533000	1,393,462.00	6,596.72	1.36
			Base	99.061806	1,386,865.28	99.533000	1,393,462.00	6,596.72	1.36
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		535,000.000	Local	99.971830	534,849.29	100.385200	537,060.82	2,211.53	0.53
			Base	99.971830	534,849.29	100.385200	537,060.82	2,211.53	0.53
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		650,000.000	Local	99.988951	649,928.18	100.182700	651,187.55	1,259.37	0.64
	Original Face:	650,000.000	Base	99.988951	649,928.18	100.182700	651,187.55	1,259.37	0.64
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		258,720.660	Local	100.000000	258,720.66	99.914100	258,498.42	-222.24	0.25
	Original Face:	450,000.000	Base	100.000000	258,720.66	99.914100	258,498.42	-222.24	0.25
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.7793	14 Nov 2016		
		750,000.000	Local	100.000000	750,000.00	99.902600	749,269.50	-730.50	0.73
			Base	100.000000	750,000.00	99.902600	749,269.50	-730.50	0.73
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7793	14 Feb 2017		
		500,000.000	Local	100.000000	500,000.00	99.802000	499,010.00	-990.00	0.49
			Base	100.000000	500,000.00	99.802000	499,010.00	-990.00	0.49
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		590,000.000	Local	99.886625	589,331.09	99.920900	589,533.31	202.22	0.58
			Base	99.886625	589,331.09	99.920900	589,533.31	202.22	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	100.574564	1,005,745.64	100.591900	1,005,919.00	173.36	0.99
		Base		100.574564	1,005,745.64	100.591900	1,005,919.00	173.36	0.99
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.988821	824,907.77	100.458400	828,781.80	3,874.03	0.81
		Base		99.988821	824,907.77	100.458400	828,781.80	3,874.03	0.81
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.734788	805,857.09	99.676000	805,382.08	-475.01	0.79
		Base		99.734788	805,857.09	99.676000	805,382.08	-475.01	0.79
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	296,391.680	99.998600	296,387.53	99.940900	296,216.51	-171.02	0.29
	Original Face:	Base	565,000.000	99.998600	296,387.53	99.940900	296,216.51	-171.02	0.29
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	1,390,000.000	100.037669	1,390,523.60	100.106300	1,391,477.57	953.97	1.36
	Original Face:	Base	1,390,000.000	100.037669	1,390,523.60	100.106300	1,391,477.57	953.97	1.36
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	1,210,000.000	99.967607	1,209,608.04	99.876500	1,208,505.65	-1,102.39	1.18
	Original Face:	Base	1,210,000.000	99.967607	1,209,608.04	99.876500	1,208,505.65	-1,102.39	1.18
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	574,427.380	99.987147	574,353.55	99.864700	573,650.18	-703.37	0.56
	Original Face:	Base	1,000,000.000	99.987147	574,353.55	99.864700	573,650.18	-703.37	0.56
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	500,000.000	99.519906	497,599.53	99.802300	499,011.50	1,411.97	0.49
	Original Face:	Base	500,000.000	99.519906	497,599.53	99.802300	499,011.50	1,411.97	0.49
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.770985	399,083.94	99.681200	398,724.80	-359.14	0.39
		Base		99.770985	399,083.94	99.681200	398,724.80	-359.14	0.39
14041NEK3	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A1 A1					0.63	15 Nov 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.011200	1,000,112.00	112.00	0.98
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	100.011200	1,000,112.00	112.00	0.98

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14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.841169	1,098,252.86	100.109700	1,101,206.70	2,953.84	1.08
	Original Face:	Base	1,100,000.000	99.841169	1,098,252.86	100.109700	1,101,206.70	2,953.84	1.08
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.996400	329,988.12	100.404100	331,333.53	1,345.41	0.32
	Original Face:	Base	330,000.000	99.996400	329,988.12	100.404100	331,333.53	1,345.41	0.32
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.991878	664,945.99	100.387100	667,574.22	2,628.23	0.65
		Base		99.991878	664,945.99	100.387100	667,574.22	2,628.23	0.65
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.148775	1,001,487.75	99.599200	995,992.00	-5,495.75	0.98
		Base		100.148775	1,001,487.75	99.599200	995,992.00	-5,495.75	0.98
166764AC4	CHEVRON CORP SR UNSECURED 06/16 0.889					0.889	24 Jun 2016		
		Local	200,000.000	100.000000	200,000.00	100.358700	200,717.40	717.40	0.20
		Base		100.000000	200,000.00	100.358700	200,717.40	717.40	0.20
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.346500	371,282.05	1,282.05	0.36
		Base		100.000000	370,000.00	100.346500	371,282.05	1,282.05	0.36
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.614	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	99.998700	599,992.20	-7.80	0.59
		Base		100.000000	600,000.00	99.998700	599,992.20	-7.80	0.59
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					0.6472	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	99.564900	1,393,908.60	-6,091.40	1.37
		Base		100.000000	1,400,000.00	99.564900	1,393,908.60	-6,091.40	1.37
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.995179	1,499,927.69	100.039600	1,500,594.00	666.31	1.47
	Original Face:	Base	1,500,000.000	99.995179	1,499,927.69	100.039600	1,500,594.00	666.31	1.47
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.5409	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	99.960500	599,763.00	-237.00	0.59
	Original Face:	Base	600,000.000	100.000000	600,000.00	99.960500	599,763.00	-237.00	0.59

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191216AU4	COCA COLA CO/THE SR UNSECURED 09/16 1.8					1.8	01 Sep 2016		
		Local	1,475,000.000	101.031607	1,490,216.20	101.087000	1,491,033.25	817.05	1.46
		Base		101.031607	1,490,216.20	101.087000	1,491,033.25	817.05	1.46
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.343004	253,357.51	100.694700	251,736.75	-1,620.76	0.25
		Base		101.343004	253,357.51	100.694700	251,736.75	-1,620.76	0.25
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.231725	1,603,707.60	99.993400	1,599,894.40	-3,813.20	1.57
		Base		100.231725	1,603,707.60	99.993400	1,599,894.40	-3,813.20	1.57
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.867956	709,062.49	100.541600	713,845.36	4,782.87	0.70
		Base		99.867956	709,062.49	100.541600	713,845.36	4,782.87	0.70
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.070797	1,576,115.06	99.999400	1,574,990.55	-1,124.51	1.54
Original Face:		Base	1,575,000.000	100.070797	1,576,115.06	99.999400	1,574,990.55	-1,124.51	1.54
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.38655	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	100.013400	730,097.82	97.82	0.71
Original Face:		Base	730,000.000	100.000000	730,000.00	100.013400	730,097.82	97.82	0.71
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.900036	659,340.24	99.925200	659,506.32	166.08	0.65
		Base		99.900036	659,340.24	99.925200	659,506.32	166.08	0.65
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.5335	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	99.661200	244,169.94	-830.06	0.24
		Base		100.000000	245,000.00	99.661200	244,169.94	-830.06	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.4936	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.562400	985,624.00	-14,376.00	0.97
		Base		100.000000	1,000,000.00	98.562400	985,624.00	-14,376.00	0.97
30231GAA0	EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921					0.921	15 Mar 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.260400	1,002,604.00	2,604.00	0.98
		Base		100.000000	1,000,000.00	100.260400	1,002,604.00	2,604.00	0.98

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30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.844704	998,447.04	100.236000	1,002,360.00	3,912.96	0.98
		Base		99.844704	998,447.04	100.236000	1,002,360.00	3,912.96	0.98
3133EEG53	FEDERAL FARM CREDIT BANK BONDS 08/17 0.8					0.8	04 Aug 2017		
		Local	1,500,000.000	99.966724	1,499,500.86	100.063900	1,500,958.50	1,457.64	1.47
		Base		99.966724	1,499,500.86	100.063900	1,500,958.50	1,457.64	1.47
3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		Local	1,000,000.000	99.869322	998,693.22	100.569200	1,005,692.00	6,998.78	0.98
		Base		99.869322	998,693.22	100.569200	1,005,692.00	6,998.78	0.98
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.801695	1,497,025.43	100.138600	1,502,079.00	5,053.57	1.47
		Base		99.801695	1,497,025.43	100.138600	1,502,079.00	5,053.57	1.47
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.075785	1,100,833.64	100.299900	1,103,298.90	2,465.26	1.08
		Base		100.075785	1,100,833.64	100.299900	1,103,298.90	2,465.26	1.08
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	393,989.350	101.177461	398,628.42	100.781800	397,069.56	-1,558.86	0.39
Original Face:		Base	1,000,000.000	101.177461	398,628.42	100.781800	397,069.56	-1,558.86	0.39
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		Local	149,752.050	101.816396	152,472.14	100.770400	150,905.74	-1,566.40	0.15
Original Face:		Base	3,500,000.000	101.816396	152,472.14	100.770400	150,905.74	-1,566.40	0.15
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	204,938.980	101.865204	208,761.51	101.782800	208,592.63	-168.88	0.20
Original Face:		Base	1,000,000.000	101.865204	208,761.51	101.782800	208,592.63	-168.88	0.20
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		Local	110,076.420	102.532459	112,864.06	100.156700	110,248.91	-2,615.15	0.11
Original Face:		Base	2,000,000.000	102.532459	112,864.06	100.156700	110,248.91	-2,615.15	0.11
3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		Local	1,300,000.000	100.094285	1,301,225.71	100.469400	1,306,102.20	4,876.49	1.28
		Base		100.094285	1,301,225.71	100.469400	1,306,102.20	4,876.49	1.28

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3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	319,456.440	102.131098	326,264.37	103.191071	329,650.52	3,386.15	0.32
Original Face:		Base	485,000.000	102.131098	326,264.37	103.191071	329,650.52	3,386.15	0.32
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	90,462.340	103.798000	93,898.10	103.964300	94,048.54	150.44	0.09
Original Face:		Base	281,000.000	103.798000	93,898.10	103.964300	94,048.54	150.44	0.09
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		Local	9,175.780	101.529352	9,316.11	99.974800	9,173.47	-142.64	0.01
Original Face:		Base	3,300,000.000	101.529352	9,316.11	99.974800	9,173.47	-142.64	0.01
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	13,222.310	101.460108	13,415.37	100.048000	13,228.66	-186.71	0.01
Original Face:		Base	3,300,000.000	101.460108	13,415.37	100.048000	13,228.66	-186.71	0.01
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	63,677.630	101.025635	64,330.73	101.231200	64,461.63	130.90	0.06
Original Face:		Base	550,000.000	101.025635	64,330.73	101.231200	64,461.63	130.90	0.06
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.975873	1,199,710.47	99.958000	1,199,496.00	-214.47	1.17
		Base		99.975873	1,199,710.47	99.958000	1,199,496.00	-214.47	1.17
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	663,810.390	99.995241	663,778.80	99.935600	663,382.90	-395.90	0.65
Original Face:		Base	780,000.000	99.995241	663,778.80	99.935600	663,382.90	-395.90	0.65
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	201,034.950	99.997075	201,029.07	99.987500	201,009.82	-19.25	0.20
Original Face:		Base	355,000.000	99.997075	201,029.07	99.987500	201,009.82	-19.25	0.20
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	117,837.670	99.991437	117,827.58	99.980800	117,815.05	-12.53	0.12
Original Face:		Base	1,000,000.000	99.991437	117,827.58	99.980800	117,815.05	-12.53	0.12
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	0.000	0.000000	4.56	0.000000	0.00	-4.56	0.00
		Base		0.000000	4.56	0.000000	0.00	-4.56	0.00

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34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	391,237.250	99.905042	390,865.74	99.996200	391,222.38	356.64	0.38
Original Face:		Base	450,000.000	99.905042	390,865.74	99.996200	391,222.38	356.64	0.38
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.980540	994,806.37	100.274800	997,734.26	2,927.89	0.98
Original Face:		Base	995,000.000	99.980540	994,806.37	100.274800	997,734.26	2,927.89	0.98
36962G5N0	GENERAL ELEC CAP CORP COMPANY GUAR 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	102.217437	1,124,391.81	102.513900	1,127,652.90	3,261.09	1.10
		Base		102.217437	1,124,391.81	102.513900	1,127,652.90	3,261.09	1.10
36962G7J7	GENERAL ELEC CAP CORP COMPANY GUAR 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.992104	574,954.60	100.545000	578,133.75	3,179.15	0.57
		Base		99.992104	574,954.60	100.545000	578,133.75	3,179.15	0.57
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.109050	1,001,090.50	100.698400	1,006,984.00	5,893.50	0.99
		Base		100.109050	1,001,090.50	100.698400	1,006,984.00	5,893.50	0.99
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	723,298.900	101.586628	734,774.96	100.613700	727,737.79	-7,037.17	0.71
Original Face:		Base	2,750,000.000	101.586628	734,774.96	100.613700	727,737.79	-7,037.17	0.71
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.0809	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.803400	678,663.12	-1,336.88	0.66
		Base		100.000000	680,000.00	99.803400	678,663.12	-1,336.88	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.912489	629,448.68	99.826000	628,903.80	-544.88	0.62
		Base		99.912489	629,448.68	99.826000	628,903.80	-544.88	0.62
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.995075	439,978.33	99.872300	439,438.12	-540.21	0.43
Original Face:		Base	440,000.000	99.995075	439,978.33	99.872300	439,438.12	-540.21	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	152,466.040	99.999692	152,465.57	99.976600	152,430.36	-35.21	0.15
Original Face:		Base	891,000.000	99.999692	152,465.57	99.976600	152,430.36	-35.21	0.15

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43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		500,000.000	Local	99.944696	499,723.48	99.942700	499,713.50	-9.98	0.49
	Original Face:	500,000.000	Base	99.944696	499,723.48	99.942700	499,713.50	-9.98	0.49
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		525,801.600	Local	99.983207	525,713.30	99.943400	525,504.00	-209.30	0.51
	Original Face:	688,000.000	Base	99.983207	525,713.30	99.943400	525,504.00	-209.30	0.51
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		440,000.000	Local	99.956830	439,810.05	99.880600	439,474.64	-335.41	0.43
	Original Face:	440,000.000	Base	99.956830	439,810.05	99.880600	439,474.64	-335.41	0.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		1,000,000.000	Local	99.888526	998,885.26	99.531000	995,310.00	-3,575.26	0.97
			Base	99.888526	998,885.26	99.531000	995,310.00	-3,575.26	0.97
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		65,263.740	Local	99.997809	65,262.31	99.974500	65,247.10	-15.21	0.06
	Original Face:	293,000.000	Base	99.997809	65,262.31	99.974500	65,247.10	-15.21	0.06
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		81,575.270	Local	99.998173	81,573.78	99.991600	81,568.42	-5.36	0.08
	Original Face:	3,505,000.000	Base	99.998198	81,573.80	99.991600	81,568.42	-5.38	0.08
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		305,000.000	Local	99.991311	304,973.50	100.000400	305,001.22	27.72	0.30
	Original Face:	305,000.000	Base	99.991311	304,973.50	100.000400	305,001.22	27.72	0.30
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		460,000.000	Local	99.988826	459,948.60	99.883100	459,462.26	-486.34	0.45
	Original Face:	460,000.000	Base	99.988826	459,948.60	99.883100	459,462.26	-486.34	0.45
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		340,000.000	Local	99.999212	339,997.32	99.816200	339,375.08	-622.24	0.33
	Original Face:	340,000.000	Base	99.999212	339,997.32	99.816200	339,375.08	-622.24	0.33
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		395,000.000	Local	99.981729	394,927.83	100.232000	395,916.40	988.57	0.39
	Original Face:	395,000.000	Base	99.981729	394,927.83	100.232000	395,916.40	988.57	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	101.145815	1,053,939.39	101.191000	1,054,410.22	470.83	1.03
		Base		101.145815	1,053,939.39	101.191000	1,054,410.22	470.83	1.03
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.341768	501,708.84	99.821200	499,106.00	-2,602.84	0.49
		Base		100.341768	501,708.84	99.821200	499,106.00	-2,602.84	0.49
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	950,000.000	100.518492	954,925.67	100.717100	956,812.45	1,886.78	0.94
		Base		100.518492	954,925.67	100.717100	956,812.45	1,886.78	0.94
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.760953	997,609.53	99.758000	997,580.00	-29.53	0.98
		Base		99.760953	997,609.53	99.758000	997,580.00	-29.53	0.98
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.123333	1,501,850.00	100.179800	1,502,697.00	847.00	1.47
		Base		100.123333	1,501,850.00	100.179800	1,502,697.00	847.00	1.47
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	408,862.010	99.993565	408,835.70	100.049400	409,063.99	228.29	0.40
Original Face:		Base	730,000.000	99.993565	408,835.70	100.049400	409,063.99	228.29	0.40
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	253,399.500	99.906578	253,162.77	99.979900	253,348.57	185.80	0.25
Original Face:		Base	725,000.000	99.906578	253,162.77	99.979900	253,348.57	185.80	0.25
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,600,000.000	99.958849	1,599,341.59	99.978800	1,599,660.80	319.21	1.57
Original Face:		Base	1,600,000.000	99.958849	1,599,341.59	99.978800	1,599,660.80	319.21	1.57
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.943632	339,808.35	100.643400	342,187.56	2,379.21	0.34
		Base		99.943632	339,808.35	100.643400	342,187.56	2,379.21	0.34
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					0.749	02 Jun 2017		
		Local	475,000.000	99.851126	474,292.85	99.771100	473,912.73	-380.12	0.46
		Base		99.851126	474,292.85	99.771100	473,912.73	-380.12	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.8191	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.021900	750,164.25	164.25	0.73
		Base		100.000000	750,000.00	100.021900	750,164.25	164.25	0.73
548661DF1	LOWE S COS INC SR UNSECURED 09/18 VAR					0.935002	14 Sep 2018		
		Local	130,000.000	100.000000	130,000.00	100.351400	130,456.82	456.82	0.13
		Base		100.000000	130,000.00	100.351400	130,456.82	456.82	0.13
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.6718	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.869900	998,699.00	-1,301.00	0.98
		Base		100.000000	1,000,000.00	99.869900	998,699.00	-1,301.00	0.98
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.977434	589,866.86	99.817400	588,922.66	-944.20	0.58
		Base		99.977434	589,866.86	99.817400	588,922.66	-944.20	0.58
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.248606	1,002,486.06	99.849900	998,499.00	-3,987.06	0.98
		Base		100.248606	1,002,486.06	99.849900	998,499.00	-3,987.06	0.98
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	436,364.990	99.988047	436,312.83	99.979200	436,274.23	-38.60	0.43
Original Face:		Base	1,160,000.000	99.988047	436,312.83	99.979200	436,274.23	-38.60	0.43
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	1,530,000.000	99.984504	1,529,762.91	99.946900	1,529,187.57	-575.34	1.50
Original Face:		Base	1,530,000.000	99.984504	1,529,762.91	99.946900	1,529,187.57	-575.34	1.50
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.994350	1,209,931.63	100.153400	1,211,856.14	1,924.51	1.19
		Base		99.994350	1,209,931.63	100.153400	1,211,856.14	1,924.51	1.19
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	100.662232	503,311.16	100.806000	504,030.00	718.84	0.49
		Base		100.662232	503,311.16	100.806000	504,030.00	718.84	0.49
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.126858	1,001,268.58	100.258100	1,002,581.00	1,312.42	0.98
		Base		100.126858	1,001,268.58	100.258100	1,002,581.00	1,312.42	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.5752	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.049300	1,000,493.00	493.00	0.98
		Base		100.000000	1,000,000.00	100.049300	1,000,493.00	493.00	0.98
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.988648	704,919.97	99.856000	703,984.80	-935.17	0.69
		Base		99.988648	704,919.97	99.856000	703,984.80	-935.17	0.69
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	1,161,652.460	99.825073	1,159,620.42	99.841500	1,159,811.24	190.82	1.14
Original Face:		Base	1,500,000.000	99.825073	1,159,620.42	99.841500	1,159,811.24	190.82	1.14
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	785,000.000	99.820606	783,591.76	99.896200	784,185.17	593.41	0.77
Original Face:		Base	785,000.000	99.820606	783,591.76	99.896200	784,185.17	593.41	0.77
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.842701	998,427.01	100.168300	1,001,683.00	3,255.99	0.98
		Base		99.842701	998,427.01	100.168300	1,001,683.00	3,255.99	0.98
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8688	15 Jan 2019		
		Local	500,000.000	100.594936	502,974.68	100.062800	500,314.00	-2,660.68	0.49
		Base		100.594936	502,974.68	100.062800	500,314.00	-2,660.68	0.49
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	101.293454	506,467.27	101.337900	506,689.50	222.23	0.50
		Base		101.293454	506,467.27	101.337900	506,689.50	222.23	0.50
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.987552	499,937.76	100.273100	501,365.50	1,427.74	0.49
		Base		99.987552	499,937.76	100.273100	501,365.50	1,427.74	0.49
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					0.7444	01 Jun 2018		
		Local	1,400,000.000	99.860857	1,398,052.00	99.416800	1,391,835.20	-6,216.80	1.36
		Base		99.860857	1,398,052.00	99.416800	1,391,835.20	-6,216.80	1.36
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.927732	794,425.47	99.952300	794,620.79	195.32	0.78
		Base		99.927732	794,425.47	99.952300	794,620.79	195.32	0.78

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.923668	384,706.12	100.126000	385,485.10	778.98	0.38
		Base		99.923668	384,706.12	100.126000	385,485.10	778.98	0.38
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.884380	554,358.31	99.750200	553,613.61	-744.70	0.54
		Base		99.884380	554,358.31	99.750200	553,613.61	-744.70	0.54
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	101.053327	444,634.64	101.182200	445,201.68	567.04	0.44
		Base		101.053327	444,634.64	101.182200	445,201.68	567.04	0.44
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.971327	1,499,569.90	100.401000	1,506,015.00	6,445.10	1.47
		Base		99.971327	1,499,569.90	100.401000	1,506,015.00	6,445.10	1.47
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.497086	497,485.43	99.784100	498,920.50	1,435.07	0.49
		Base		99.497086	497,485.43	99.784100	498,920.50	1,435.07	0.49
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	100.728089	1,007,280.89	100.864700	1,008,647.00	1,366.11	0.99
		Base		100.728089	1,007,280.89	100.864700	1,008,647.00	1,366.11	0.99
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.983000	299,949.00	99.920900	299,762.70	-186.30	0.29
		Base		99.983000	299,949.00	99.920900	299,762.70	-186.30	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.949878	704,646.64	99.712900	702,975.95	-1,670.69	0.69
		Base		99.949878	704,646.64	99.712900	702,975.95	-1,670.69	0.69
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.061182	500,305.91	100.188600	500,943.00	637.09	0.49
		Base		100.061182	500,305.91	100.188600	500,943.00	637.09	0.49
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	905,000.000	99.830933	903,469.94	100.529400	909,791.07	6,321.13	0.89
		Base		99.830933	903,469.94	100.529400	909,791.07	6,321.13	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		565,000.000	Local	99.997138	564,983.83	100.039000	565,220.35	236.52	0.55
	Original Face:	565,000.000	Base	99.997138	564,983.83	100.039000	565,220.35	236.52	0.55
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		830,000.000	Local	99.991590	829,930.20	99.920900	829,343.47	-586.73	0.81
	Original Face:	830,000.000	Base	99.991590	829,930.20	99.920900	829,343.47	-586.73	0.81
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		1,000,000.000	Local	99.971324	999,713.24	100.251700	1,002,517.00	2,803.76	0.98
			Base	99.971324	999,713.24	100.251700	1,002,517.00	2,803.76	0.98
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		1,600,000.000	Local	101.502343	1,624,037.49	101.477800	1,623,644.80	-392.69	1.59
			Base	101.502343	1,624,037.49	101.477800	1,623,644.80	-392.69	1.59
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		700,000.000	Local	99.802079	698,614.55	100.406000	702,842.00	4,227.45	0.69
			Base	99.802079	698,614.55	100.406000	702,842.00	4,227.45	0.69
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		800,000.000	Local	101.182830	809,462.64	101.201200	809,609.60	146.96	0.79
			Base	101.182830	809,462.64	101.201200	809,609.60	146.96	0.79
91324PBS0	UNITEDHEALTH GROUP INC SR UNSECURED 11/16 1.875					1.875	15 Nov 2016		
		1,000,000.000	Local	101.251542	1,012,515.42	101.144200	1,011,442.00	-1,073.42	0.99
			Base	101.251542	1,012,515.42	101.144200	1,011,442.00	-1,073.42	0.99
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		205,000.000	Local	99.899156	204,793.27	99.897200	204,789.26	-4.01	0.20
			Base	99.899156	204,793.27	99.897200	204,789.26	-4.01	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		1,037,000.000	Local	99.636300	1,033,228.43	99.202400	1,028,728.89	-4,499.54	1.01
			Base	99.636300	1,033,228.43	99.202400	1,028,728.89	-4,499.54	1.01
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		185,000.000	Local	99.999470	184,999.02	99.999470	184,999.02	0.00	0.18
			Base	99.999470	184,999.02	99.999470	184,999.02	0.00	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	81,226.010	99.998646	81,224.91	99.954100	81,188.73	-36.18	0.08
	Original Face:	Base	800,000.000	99.998646	81,224.91	99.954100	81,188.73	-36.18	0.08
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	217,013.030	99.972227	216,952.76	99.831200	216,646.71	-306.05	0.21
	Original Face:	Base	500,000.000	99.972227	216,952.76	99.831200	216,646.71	-306.05	0.21
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	1,477,892.340	99.900511	1,476,422.00	99.788300	1,474,763.64	-1,658.36	1.44
	Original Face:	Base	1,725,000.000	99.900511	1,476,422.00	99.788300	1,474,763.64	-1,658.36	1.44
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.785946	721,452.39	99.905100	722,313.87	861.48	0.71
		Base		99.785946	721,452.39	99.905100	722,313.87	861.48	0.71
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.026121	1,200,313.45	100.045500	1,200,546.00	232.55	1.18
		Base		100.026121	1,200,313.45	100.045500	1,200,546.00	232.55	1.18
98389BAP5	XCEL ENERGY INC SR UNSECURED 05/16 0.75					0.75	09 May 2016		
		Local	500,000.000	99.982124	499,910.62	99.990900	499,954.50	43.88	0.49
		Base		99.982124	499,910.62	99.990900	499,954.50	43.88	0.49
US DOLLAR Total									
		Local	99,658,027.170		99,808,782.11		99,851,003.01	42,220.90	97.78
	Original Face:	Base	56,403,000.000		99,808,782.13		99,851,003.01	42,220.88	97.78
FIXED INCOME Total									
		Base	99,658,027.170		99,808,782.13		99,851,003.01	42,220.88	97.78
	Original Face:		56,403,000.000						

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		101,919,513.420	Base	102,070,800.17		102,113,021.05	42,220.88	100.00
Original Face:		56,403,000.000						

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-2,994.440	1.000000	-2,994.44	1.000000	-2,994.44	0.00	0.00
		Base		1.000000	-2,994.44	1.000000	-2,994.44	0.00	0.00
US DOLLAR Total									
		Local	-2,994.440		-2,994.44		-2,994.44	0.00	0.00
		Base			-2,994.44		-2,994.44	0.00	0.00
CASH Total									
		Base	-2,994.440		-2,994.44		-2,994.44	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	1.09
		Base		99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	1.09
912796HF9	TREASURY BILL 03/16 0.00000					0.2705	10 Mar 2016		
		Local	20,000,000.000	99.883387	19,976,677.37	99.982100	19,996,420.00	19,742.63	2.19
		Base		99.883387	19,976,677.37	99.982100	19,996,420.00	19,742.63	2.19
926NKW009	AMHERST PIERPONT 04/15 VAR					0.2	01 Oct 2015		
		Local	46,279,605.180	100.000000	46,279,605.18	100.000000	46,279,605.18	0.00	5.07
		Base		100.000000	46,279,605.18	100.000000	46,279,605.18	0.00	5.07
926NKW009	AMHERST PIERPONT 04/15 VAR					0.25	01 Oct 2015		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.96
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	10.96
979QHR003	SOUTH STREET REPO					0.25	01 Oct 2015		
		Local	173,131,397.230	100.000000	173,131,397.23	100.000000	173,131,397.23	0.00	18.98
		Base		100.000000	173,131,397.23	100.000000	173,131,397.23	0.00	18.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	349,411,002.410		349,355,790.89		349,377,652.41	21,861.52	38.29
		Base			349,355,790.89		349,377,652.41	21,861.52	38.29
CASH EQUIVALENT Total									
		Base	349,411,002.410		349,355,790.89		349,377,652.41	21,861.52	38.29
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3130A0BC3	FEDERAL HOME LOAN BANK BONDS 11/16 VAR					0.31	07 Nov 2016		
		Local	15,850,000.000	100.139179	15,872,059.86	100.053700	15,858,511.45	-13,548.41	1.74
		Base		100.139179	15,872,059.86	100.053700	15,858,511.45	-13,548.41	1.74
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	20,000,000.000	99.710778	19,942,155.55	99.798300	19,959,660.00	17,504.45	2.19
		Base		99.710778	19,942,155.55	99.798300	19,959,660.00	17,504.45	2.19
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	16,932,127.750	105.666874	17,891,650.17	104.623266	17,714,945.06	-176,705.11	1.94
Original Face:		Base	24,487,993.000	105.666874	17,891,650.17	104.623266	17,714,945.06	-176,705.11	1.94
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,915,408.700	105.547268	6,243,552.30	104.499889	6,181,595.53	-61,956.77	0.68
Original Face:		Base	10,000,000.000	105.547268	6,243,552.30	104.499889	6,181,595.53	-61,956.77	0.68
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.286	20 Apr 2016		
		Local	10,000,000.000	100.008431	10,000,843.08	100.049100	10,004,910.00	4,066.92	1.10
		Base		100.008431	10,000,843.08	100.049100	10,004,910.00	4,066.92	1.10
3133813R4	FEDERAL HOME LOAN BANK BONDS 11/17 1					1.0	09 Nov 2017		
		Local	32,490,000.000	100.000000	32,490,000.00	100.017400	32,495,653.26	5,653.26	3.56
		Base		100.000000	32,490,000.00	100.017400	32,495,653.26	5,653.26	3.56
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	99.381376	8,944,323.80	99.932000	8,993,880.00	49,556.20	0.99
		Base		99.381376	8,944,323.80	99.932000	8,993,880.00	49,556.20	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313384FH7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/15 0.00000					0.01	08 May 2015		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
313396ML4	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 10/15 0.00000						02 Oct 2015		
		Local	20,000,000.000	99.999611	19,999,922.22	99.999611	19,999,922.22	0.00	2.19
		Base		99.999611	19,999,922.22	99.999611	19,999,922.22	0.00	2.19
3133EA4H8	FEDERAL FARM CREDIT BANK BONDS 07/17 0.82					0.82	11 Jul 2017		
		Local	12,525,000.000	100.000000	12,525,000.00	99.787000	12,498,321.75	-26,678.25	1.37
		Base		100.000000	12,525,000.00	99.787000	12,498,321.75	-26,678.25	1.37
3133EC2Z6	FEDERAL FARM CREDIT BANK BONDS 02/17 0.67					0.67	15 Feb 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.004500	20,000,900.00	900.00	2.19
		Base		100.000000	20,000,000.00	100.004500	20,000,900.00	900.00	2.19
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.2456	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.028700	20,005,740.00	5,740.00	2.19
		Base		100.000000	20,000,000.00	100.028700	20,005,740.00	5,740.00	2.19
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2536	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.053900	20,010,780.00	10,780.00	2.19
		Base		100.000000	20,000,000.00	100.053900	20,010,780.00	10,780.00	2.19
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	99.940500	9,994,050.00	-5,950.00	1.10
		Base		100.000000	10,000,000.00	99.940500	9,994,050.00	-5,950.00	1.10
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.474700	9,947,470.00	-52,530.00	1.09
		Base		100.000000	10,000,000.00	99.474700	9,947,470.00	-52,530.00	1.09
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.940200	9,994,020.00	-5,980.00	1.10
		Base		100.000000	10,000,000.00	99.940200	9,994,020.00	-5,980.00	1.10
3133ECXS8	FEDERAL FARM CREDIT BANK BONDS 07/16 VAR					0.28	20 Jul 2016		
		Local	8,100,000.000	100.085147	8,106,896.91	100.039100	8,103,167.10	-3,729.81	0.89
		Base		100.085147	8,106,896.91	100.039100	8,103,167.10	-3,729.81	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EEG95	FEDERAL FARM CREDIT BANK BONDS 05/16 0.3					0.3	05 May 2016		
		Local	10,000,000.000	99.994071	9,999,407.10	99.979300	9,997,930.00	-1,477.10	1.10
		Base		99.994071	9,999,407.10	99.979300	9,997,930.00	-1,477.10	1.10
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	39,675,000.000	100.000000	39,675,000.00	100.047300	39,693,766.28	18,766.28	4.35
		Base		100.000000	39,675,000.00	100.047300	39,693,766.28	18,766.28	4.35
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.045000	9,904,500.00	-95,500.00	1.09
		Base		100.000000	10,000,000.00	99.045000	9,904,500.00	-95,500.00	1.09
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.669700	19,660,845.02	-65,154.98	2.15
		Base		100.000000	19,726,000.00	99.669700	19,660,845.02	-65,154.98	2.15
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,413,320.700	100.161011	2,417,206.42	100.965000	2,436,609.24	19,402.82	0.27
	Original Face:	Base	5,000,000.000	100.161011	2,417,206.42	100.965000	2,436,609.24	19,402.82	0.27
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	7,972,216.000	99.720045	7,949,897.42	97.547300	7,776,681.46	-173,215.96	0.85
	Original Face:	Base	11,452,445.000	99.720045	7,949,897.42	97.547300	7,776,681.46	-173,215.96	0.85
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	8,806,536.760	100.344237	8,836,852.15	95.169000	8,381,092.97	-455,759.18	0.92
	Original Face:	Base	11,058,708.000	100.344237	8,836,852.15	95.169000	8,381,092.97	-455,759.18	0.92
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,030,051.350	98.271853	1,994,969.08	101.611000	2,062,755.48	67,786.40	0.23
	Original Face:	Base	5,000,000.000	98.271853	1,994,969.08	101.611000	2,062,755.48	67,786.40	0.23
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	193,736.900	102.558062	198,692.81	101.897800	197,413.64	-1,279.17	0.02
	Original Face:	Base	2,245,000.000	102.558062	198,692.81	101.897800	197,413.64	-1,279.17	0.02
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	640,546.150	102.487451	656,479.42	104.507700	669,420.05	12,940.63	0.07
	Original Face:	Base	5,000,000.000	102.487451	656,479.42	104.507700	669,420.05	12,940.63	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,020,836.650	102.146501	1,042,748.92	104.077600	1,062,462.29	19,713.37	0.12
	Original Face:	Base	5,000,000.000	102.146501	1,042,748.92	104.077600	1,062,462.29	19,713.37	0.12
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	5,812,406.400	99.972809	5,810,825.92	100.568600	5,845,455.74	34,629.82	0.64
	Original Face:	Base	10,000,000.000	99.972809	5,810,825.92	100.568600	5,845,455.74	34,629.82	0.64
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,081,933.100	103.555258	4,227,056.36	103.270100	4,215,416.39	-11,639.97	0.46
	Original Face:	Base	10,000,000.000	103.555258	4,227,056.36	103.270100	4,215,416.39	-11,639.97	0.46
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	6,852,780.770	100.889400	6,913,729.38	100.473700	6,885,242.39	-28,486.99	0.75
	Original Face:	Base	12,022,600.000	100.889400	6,913,729.38	100.473700	6,885,242.39	-28,486.99	0.75
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	11,330,384.390	100.443578	11,380,643.48	100.531600	11,390,616.71	9,973.23	1.25
	Original Face:	Base	15,363,692.000	100.443578	11,380,643.48	100.531600	11,390,616.71	9,973.23	1.25
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	15,086,113.920	102.180712	15,415,098.65	100.530900	15,166,206.10	-248,892.55	1.66
	Original Face:	Base	24,000,000.000	102.180712	15,415,098.65	100.530900	15,166,206.10	-248,892.55	1.66
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	6,573,801.200	100.414422	6,601,044.51	98.572000	6,479,927.32	-121,117.19	0.71
	Original Face:	Base	10,000,000.000	100.414422	6,601,044.51	98.572000	6,479,927.32	-121,117.19	0.71
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	19,626,710.540	100.930259	19,809,289.75	99.715400	19,570,852.92	-238,436.83	2.14
	Original Face:	Base	29,723,368.000	100.930259	19,809,289.75	99.715400	19,570,852.92	-238,436.83	2.14
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	3,386,306.230	101.985527	3,453,542.26	99.597300	3,372,669.57	-80,872.69	0.37
	Original Face:	Base	9,815,000.000	101.985527	3,453,542.26	99.597300	3,372,669.57	-80,872.69	0.37
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,936,524.800	102.431428	3,007,924.29	102.075400	2,997,469.44	-10,454.85	0.33
	Original Face:	Base	10,000,000.000	102.431428	3,007,924.29	102.075400	2,997,469.44	-10,454.85	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,597,385.090	112.500528	2,922,071.95	114.458400	2,972,925.42	50,853.47	0.33
Original Face:		Base	12,777,000.000	112.500528	2,922,071.95	114.458400	2,972,925.42	50,853.47	0.33
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	658,372.200	106.737763	702,731.76	108.985900	717,532.87	14,801.11	0.08
Original Face:		Base	10,000,000.000	106.737763	702,731.76	108.985900	717,532.87	14,801.11	0.08
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	438,256.980	104.002877	455,799.87	101.590000	445,225.27	-10,574.60	0.05
Original Face:		Base	7,000,000.000	104.002877	455,799.87	101.590000	445,225.27	-10,574.60	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	900,206.250	105.063040	945,784.05	108.105000	973,167.97	27,383.92	0.11
Original Face:		Base	5,000,000.000	105.063040	945,784.05	108.105000	973,167.97	27,383.92	0.11
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,518,345.280	103.900631	1,577,570.32	105.833100	1,606,911.88	29,341.56	0.18
Original Face:		Base	16,000,000.000	103.900631	1,577,570.32	105.833100	1,606,911.88	29,341.56	0.18
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	435,074.800	101.850240	443,124.73	101.953400	443,573.55	448.82	0.05
Original Face:		Base	10,000,000.000	101.850240	443,124.73	101.953400	443,573.55	448.82	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	690,256.350	106.195759	733,022.97	107.898300	744,774.87	11,751.90	0.08
Original Face:		Base	5,000,000.000	106.195759	733,022.97	107.898300	744,774.87	11,751.90	0.08
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	97.941786	9,451,382.32	98.015100	9,458,457.15	7,074.83	1.04
		Base		97.941786	9,451,382.32	98.015100	9,458,457.15	7,074.83	1.04
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.941786	9,794,178.56	98.009300	9,800,930.00	6,751.44	1.07
		Base		97.941786	9,794,178.56	98.009300	9,800,930.00	6,751.44	1.07
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.169690	9,816,968.99	98.289300	9,828,930.00	11,961.01	1.08
		Base		98.169690	9,816,968.99	98.289300	9,828,930.00	11,961.01	1.08

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31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	98.169690	5,703,658.98	98.289300	5,710,608.33	6,949.35	0.63
		Base		98.169690	5,703,658.98	98.289300	5,710,608.33	6,949.35	0.63
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.941786	9,794,178.56	98.015100	9,801,510.00	7,331.44	1.07
		Base		97.941786	9,794,178.56	98.015100	9,801,510.00	7,331.44	1.07
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.607395	9,760,739.54	97.591300	9,759,130.00	-1,609.54	1.07
		Base		97.607395	9,760,739.54	97.591300	9,759,130.00	-1,609.54	1.07
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.131163	9,813,116.25	98.269800	9,826,980.00	13,863.75	1.08
		Base		98.131163	9,813,116.25	98.269800	9,826,980.00	13,863.75	1.08
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.169690	9,816,968.99	98.210500	9,821,050.00	4,081.01	1.08
		Base		98.169690	9,816,968.99	98.210500	9,821,050.00	4,081.01	1.08
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.890517	9,789,051.73	98.010700	9,801,070.00	12,018.27	1.07
		Base		97.890517	9,789,051.73	98.010700	9,801,070.00	12,018.27	1.07
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	97.640466	9,764,046.56	97.589500	9,758,950.00	-5,096.56	1.07
		Base		97.640466	9,764,046.56	97.589500	9,758,950.00	-5,096.56	1.07
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	4,424,270.940	103.285278	4,569,620.52	103.329983	4,571,598.41	1,977.89	0.50
Original Face:		Base	9,875,825.000	103.285278	4,569,620.52	103.329983	4,571,598.41	1,977.89	0.50
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	7,269,157.400	101.198826	7,356,301.93	99.600000	7,240,080.77	-116,221.16	0.79
Original Face:		Base	10,000,000.000	101.198826	7,356,301.93	99.600000	7,240,080.77	-116,221.16	0.79
912828K41	US TREASURY FRN 04/17 VAR					0.089	30 Apr 2017		
		Local	10,000,000.000	99.990395	9,999,039.46	99.930400	9,993,040.00	-5,999.46	1.10
		Base		99.990395	9,999,039.46	99.930400	9,993,040.00	-5,999.46	1.10

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828QF0	US TREASURY N/B 04/16 2					2.0	30 Apr 2016		
		20,000,000.000	Local	100.979948	20,195,989.58	101.031200	20,206,240.00	10,250.42	2.21
			Base	100.979948	20,195,989.58	101.031200	20,206,240.00	10,250.42	2.21
US DOLLAR Total									
		563,369,067.600	Local		564,538,159.33		563,013,545.87	-1,524,613.46	61.71
	Original Face:	295,821,631.000	Base		564,538,159.43		563,013,545.87	-1,524,613.56	61.71
FIXED INCOME Total									
		563,369,067.600	Base		564,538,159.43		563,013,545.87	-1,524,613.56	61.71
	Original Face:	295,821,631.000							

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		912,777,075.570	Base	913,890,955.88		912,388,203.84	-1,502,752.04	100.00
Original Face:		295,821,631.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	15,657,911.110	1.000000	15,657,911.11	1.000000	15,657,911.11	0.00	1.50
		Base		1.000000	15,657,911.11	1.000000	15,657,911.11	0.00	1.50
US DOLLAR Total									
		Local	15,657,911.110		15,657,911.11		15,657,911.11	0.00	1.50
		Base			15,657,911.11		15,657,911.11	0.00	1.50
CASH Total									
		Base	15,657,911.110		15,657,911.11		15,657,911.11	0.00	1.50
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00282DXF2	ABBOT LABORATORIES					0.14	15 Oct 2015		
		Local	15,750,000.000	99.994556	15,749,142.50	99.994556	15,749,142.50	0.00	1.51
		Base		99.994556	15,749,142.50	99.994556	15,749,142.50	0.00	1.51
0347M3Y24	ANGLESEA FDG PLC & ANG					0.25	02 Nov 2015		
		Local	20,000,000.000	99.977778	19,995,555.56	99.977778	19,995,555.56	0.00	1.92
		Base		99.977778	19,995,555.56	99.977778	19,995,555.56	0.00	1.92
03523LYT6	ANHEUSER BUSCH INBEV WORLDWIDE					0.15	27 Nov 2015		
		Local	20,000,000.000	99.976250	19,995,250.00	99.976250	19,995,250.00	0.00	1.92
		Base		99.976250	19,995,250.00	99.976250	19,995,250.00	0.00	1.92
03785EYJ7	APPLE INC					0.17	18 Nov 2015		
		Local	25,000,000.000	99.977333	24,994,333.33	99.977333	24,994,333.33	0.00	2.40
		Base		99.977333	24,994,333.33	99.977333	24,994,333.33	0.00	2.40
04821UZ13	ATLANTIC ASSET SECUR					0.21	01 Dec 2015		
		Local	25,000,000.000	99.964417	24,991,104.17	99.949367	24,987,341.75	-3,762.42	2.39
		Base		99.964417	24,991,104.17	99.949367	24,987,341.75	-3,762.42	2.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06945MX27	BARTON CAPITAL CORP.				0.22	02 Oct 2015		
	10,000,000.000	Local	99.999389	9,999,938.89	99.999389	9,999,938.89	0.00	0.96
		Base	99.999389	9,999,938.89	99.999389	9,999,938.89	0.00	0.96
15060YYD6	CEDAR SPRING CPTL CO				0.27	13 Nov 2015		
	14,997,000.000	Local	99.967750	14,992,163.47	99.967750	14,992,163.47	0.00	1.44
		Base	99.967750	14,992,163.47	99.967750	14,992,163.47	0.00	1.44
16677KXP3	CHEVRON CORP				0.16	23 Oct 2015		
	20,000,000.000	Local	99.990222	19,998,044.44	99.990222	19,998,044.44	0.00	1.92
		Base	99.990222	19,998,044.44	99.990222	19,998,044.44	0.00	1.92
19121AAM3	COCA-COLA COMPANY				0.39	21 Jan 2016		
	25,000,000.000	Local	99.878667	24,969,666.66	99.937850	24,984,462.50	14,795.84	2.39
		Base	99.878667	24,969,666.66	99.937850	24,984,462.50	14,795.84	2.39
19121BZ85	COCA-COLA COMPANY				0.14	08 Dec 2015		
	17,500,000.000	Local	99.973556	17,495,372.23	99.973358	17,495,337.65	-34.58	1.68
		Base	99.973556	17,495,372.23	99.973358	17,495,337.65	-34.58	1.68
2082P3XD9	CONOCOPHILLIPS QATAR F				0.18	13 Oct 2015		
	10,293,000.000	Local	99.994000	10,292,382.42	99.994000	10,292,382.42	0.00	0.99
		Base	99.994000	10,292,382.42	99.994000	10,292,382.42	0.00	0.99
2082P3YH9	CONOCOPHILLIPS QATAR F				0.3	17 Nov 2015		
	15,000,000.000	Local	99.960833	14,994,125.00	99.960833	14,994,125.00	0.00	1.44
		Base	99.960833	14,994,125.00	99.960833	14,994,125.00	0.00	1.44
21684BP65	COOPERATIEVE CENTRALE				0.01	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.038000	2,500,950.00	950.00	0.24
		Base	100.000000	2,500,000.00	100.038000	2,500,950.00	950.00	0.24
2284K1XK4	CROWN POINT CAP CO.				0.15	19 Oct 2015		
	25,000,000.000	Local	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	2.40
		Base	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	2.40
2284K1YG2	CROWN POINT CAP CO.				0.21	16 Nov 2015		
	20,000,000.000	Local	99.973167	19,994,633.33	99.973167	19,994,633.33	0.00	1.92
		Base	99.973167	19,994,633.33	99.973167	19,994,633.33	0.00	1.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38102KXD9	GOLDEN FUNDING CORP					0.23	13 Oct 2015		
		10,847,000.000	Local	99.992333	10,846,168.40	99.992333	10,846,168.40	0.00	1.04
			Base	99.992333	10,846,168.40	99.992333	10,846,168.40	0.00	1.04
38346MX58	GOTHAM FDG CORP					0.2	05 Oct 2015		
		30,000,000.000	Local	99.997778	29,999,333.33	99.997778	29,999,333.33	0.00	2.88
			Base	99.997778	29,999,333.33	99.997778	29,999,333.33	0.00	2.88
43851UZ22	HONEYWELL INTERNATN'					0.24	02 Dec 2015		
		10,000,000.000	Local	99.958667	9,995,866.66	99.963600	9,996,360.00	493.34	0.96
			Base	99.958667	9,995,866.66	99.963600	9,996,360.00	493.34	0.96
43851UZ89	HONEYWELL INTERNATN'					0.26	08 Dec 2015		
		4,450,000.000	Local	99.950889	4,447,814.56	99.957067	4,448,089.48	274.92	0.43
			Base	99.950889	4,447,814.56	99.957067	4,448,089.48	274.92	0.43
43851UZA4	HONEYWELL INTERNATN'					0.26	10 Dec 2015		
		20,000,000.000	Local	99.949444	19,989,888.89	99.954836	19,990,967.20	1,078.31	1.92
			Base	99.949444	19,989,888.89	99.954836	19,990,967.20	1,078.31	1.92
45779QZ25	INSTITUTIONAL SECURED					0.4	02 Dec 2015		
		18,000,000.000	Local	99.931111	17,987,600.00	99.960800	17,992,944.00	5,344.00	1.72
			Base	99.931111	17,987,600.00	99.960800	17,992,944.00	5,344.00	1.72
45856XY35	INTERCONTINENTAL EXCHANGE					0.24	03 Nov 2015		
		10,000,000.000	Local	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.96
			Base	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.96
45856XYJ0	INTERCONTINENTAL EXCHANGE					0.28	18 Nov 2015		
		8,000,000.000	Local	99.962667	7,997,013.33	99.962667	7,997,013.33	0.00	0.77
			Base	99.962667	7,997,013.33	99.962667	7,997,013.33	0.00	0.77
60689DHP1	MIZUHO BANK LTD					0.29	19 Oct 2015		
		30,000,000.000	Local	99.999749	29,999,924.80	99.999749	29,999,924.80	0.00	2.88
			Base	99.999749	29,999,924.80	99.999749	29,999,924.80	0.00	2.88
62455BXS9	MOUNTCLIFF					0.3	26 Oct 2015		
		30,000,000.000	Local	99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	2.87
			Base	99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	2.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66844DZ39	NORTHWESTERN UNIVERS					0.2	03 Dec 2015		
		Local	10,000,000.000	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.96
		Base		99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.96
66844DZV7	NORTHWESTERN UNIVERS					0.19	29 Dec 2015		
		Local	20,000,000.000	99.953028	19,990,605.56	99.953028	19,990,605.56	0.00	1.92
		Base		99.953028	19,990,605.56	99.953028	19,990,605.56	0.00	1.92
86562LXS6	SUMITOMO MTSU BKG CORP					0.28	26 Oct 2015		
		Local	30,000,000.000	99.980556	29,994,166.67	99.980556	29,994,166.67	0.00	2.87
		Base		99.980556	29,994,166.67	99.980556	29,994,166.67	0.00	2.87
87019RAT3	SWEDBANK					0.43	27 Jan 2016		
		Local	15,000,000.000	99.859056	14,978,858.33	99.894883	14,984,232.45	5,374.12	1.44
		Base		99.859056	14,978,858.33	99.894883	14,984,232.45	5,374.12	1.44
89233HXM1	TOYOTA MOTOR CREDIT					0.17	21 Oct 2015		
		Local	30,000,000.000	99.990556	29,997,166.67	99.990556	29,997,166.67	0.00	2.88
		Base		99.990556	29,997,166.67	99.990556	29,997,166.67	0.00	2.88
89233HYA6	TOYOTA MOTOR CREDIT					0.24	10 Nov 2015		
		Local	10,000,000.000	99.973333	9,997,333.33	99.973333	9,997,333.33	0.00	0.96
		Base		99.973333	9,997,333.33	99.973333	9,997,333.33	0.00	0.96
91302DYW9	UNITED TECHNOLOGIES					0.23	30 Nov 2015		
		Local	12,500,000.000	99.961667	12,495,208.33	99.982100	12,497,762.50	2,554.17	1.20
		Base		99.961667	12,495,208.33	99.982100	12,497,762.50	2,554.17	1.20
91842MX56	VW CR INC					0.17	05 Oct 2015		
		Local	25,000,000.000	99.998111	24,999,527.78	99.998111	24,999,527.78	0.00	2.40
		Base		99.998111	24,999,527.78	99.998111	24,999,527.78	0.00	2.40
91842MXP2	VW CR INC					0.19	23 Oct 2015		
		Local	20,000,000.000	99.988389	19,997,677.78	99.988389	19,997,677.78	0.00	1.92
		Base		99.988389	19,997,677.78	99.988389	19,997,677.78	0.00	1.92
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	08 Oct 2015		
		Local	1,321,600.000	100.000000	1,321,600.00	100.000000	1,321,600.00	0.00	0.13
		Base		100.000000	1,321,600.00	100.000000	1,321,600.00	0.00	0.13

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	15 Oct 2015		
		Local	2,350,372.890	100.000000	2,350,372.89	100.000000	2,350,372.89	0.00	0.23
		Base		100.000000	2,350,372.89	100.000000	2,350,372.89	0.00	0.23
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	10 Dec 2015		
		Local	1,684,975.260	100.000000	1,684,975.26	100.000000	1,684,975.26	0.00	0.16
		Base		100.000000	1,684,975.26	100.000000	1,684,975.26	0.00	0.16
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Dec 2015		
		Local	7,497,854.630	100.000000	7,497,854.63	100.000000	7,497,854.63	0.00	0.72
		Base		100.000000	7,497,854.63	100.000000	7,497,854.63	0.00	0.72
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Dec 2015		
		Local	4,001,545.750	100.000000	4,001,545.75	100.000000	4,001,545.75	0.00	0.38
		Base		100.000000	4,001,545.75	100.000000	4,001,545.75	0.00	0.38
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	07 Jan 2016		
		Local	4,065,023.190	100.000000	4,065,023.19	100.000000	4,065,023.19	0.00	0.39
		Base		100.000000	4,065,023.19	100.000000	4,065,023.19	0.00	0.39
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	11 Feb 2016		
		Local	5,566,717.240	100.000000	5,566,717.24	100.000000	5,566,717.24	0.00	0.53
		Base		100.000000	5,566,717.24	100.000000	5,566,717.24	0.00	0.53
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	10 Mar 2016		
		Local	2,997,560.970	100.000000	2,997,560.97	100.000000	2,997,560.97	0.00	0.29
		Base		100.000000	2,997,560.97	100.000000	2,997,560.97	0.00	0.29
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Jun 2016		
		Local	5,641,012.180	100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.54
		Base		100.000000	5,641,012.18	100.000000	5,641,012.18	0.00	0.54
92646LX70	VICTORY RECEIVABLES					0.2	07 Oct 2015		
		Local	20,000,000.000	99.996667	19,999,333.33	99.996667	19,999,333.33	0.00	1.92
		Base		99.996667	19,999,333.33	99.996667	19,999,333.33	0.00	1.92
92646LXM7	VICTORY RECEIVABLES					0.18	21 Oct 2015		
		Local	10,000,000.000	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.96
		Base		99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.96

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988EGD4	WELLS FARGO BANK NA BBA LIBOR USD 1 MONTH					0.356	03 May 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	99.927000	19,985,400.00	-14,600.00	1.92
			Base	100.000000	20,000,000.00	99.927000	19,985,400.00	-14,600.00	1.92
96327SXE7	WHEELS INC					0.21	14 Oct 2015		
		25,000,000.000	Local	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	2.40
			Base	99.992417	24,998,104.17	99.992417	24,998,104.17	0.00	2.40
979QHT009	WELLS FARGO REPO					0.1	01 Oct 2015		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.58
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.58
979QRC005	BANK OF AMERICA REPO					0.1	01 Oct 2015		
		69,701,476.060	Local	100.000000	69,701,476.06	100.000000	69,701,476.06	0.00	6.68
			Base	100.000000	69,701,476.06	100.000000	69,701,476.06	0.00	6.68
US DOLLAR Total									
		889,665,138.170	Local		889,486,617.09		889,499,084.79	12,467.70	85.25
			Base		889,486,617.09		889,499,084.79	12,467.70	85.25
CASH EQUIVALENT Total									
		889,665,138.170	Base		889,486,617.09		889,499,084.79	12,467.70	85.25
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
023135AK2	AMAZON.COM INC SR UNSECURED 11/15 0.65					0.65	27 Nov 2015		
		1,898,000.000	Local	100.017198	1,898,326.42	100.017198	1,898,326.42	0.00	0.18
			Base	100.017198	1,898,326.42	100.017198	1,898,326.42	0.00	0.18
02665WAN1	AMERICAN HONDA FINANCE SR UNSECURED 10/15 VAR					0.2843	07 Oct 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
066365BX4	DEUTSCHE BANK TRUST CORP SUBORDINATED 11/15 7.5					7.5	15 Nov 2015		
		3,625,000.000	Local	100.803098	3,654,112.31	100.803098	3,654,112.31	0.00	0.35
			Base	100.803098	3,654,112.31	100.803098	3,654,112.31	0.00	0.35

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12592YAA2	CNH EQUIPMENT TRUST CNH 2015 B A1					0.38	03 Jun 2016		
		Local	14,640,059.220	100.000000	14,640,059.22	100.000100	14,640,073.86	14.64	1.40
Original Face:		Base	20,000,000.000	100.000000	14,640,059.22	100.000100	14,640,073.86	14.64	1.40
14313VAA2	CARMAX AUTO OWNER TRUST CARMX 2015 3 A1					0.4	15 Aug 2016		
		Local	8,161,204.190	100.000000	8,161,204.19	100.000800	8,161,269.48	65.29	0.78
Original Face:		Base	10,000,000.000	100.000000	8,161,204.19	100.000800	8,161,269.48	65.29	0.78
29372EBG2	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A1 144A					0.36	20 Mar 2016		
		Local	4,557,540.240	100.000000	4,557,540.24	100.000000	4,557,540.24	0.00	0.44
Original Face:		Base	15,000,000.000	100.000000	4,557,540.24	100.000000	4,557,540.24	0.00	0.44
29372EBK3	ENTERPRISE FLEET FINANCING LLC EFF 2015 2 A1 144A					0.45	20 Jul 2016		
		Local	12,916,876.740	100.000000	12,916,876.74	99.980900	12,914,409.62	-2,467.12	1.24
Original Face:		Base	18,000,000.000	100.000000	12,916,876.74	99.980900	12,914,409.62	-2,467.12	1.24
31315KNU0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/15 0.00000					0.01	03 Nov 2015		
		Local	25,000,000.000	99.983500	24,995,875.00	99.983500	24,995,875.00	0.00	2.40
		Base		99.983500	24,995,875.00	99.983500	24,995,875.00	0.00	2.40
3133EDA77	FEDERAL FARM CREDIT BANK BONDS 06/16 VAR					0.27	20 Jun 2016		
		Local	15,550,000.000	100.069194	15,560,759.68	100.033800	15,555,255.90	-5,503.78	1.49
		Base		100.069194	15,560,759.68	100.033800	15,555,255.90	-5,503.78	1.49
34530TAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A1 144A					0.32	16 May 2016		
		Local	5,046,274.850	100.000000	5,046,274.85	100.000000	5,046,274.85	0.00	0.48
Original Face:		Base	16,250,000.000	100.000000	5,046,274.85	100.000000	5,046,274.85	0.00	0.48
38013GAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 2 A1					0.38	20 Jun 2016		
		Local	8,947,177.320	100.000000	8,947,177.32	100.000100	8,947,186.27	8.95	0.86
Original Face:		Base	20,000,000.000	100.000000	8,947,177.32	100.000100	8,947,186.27	8.95	0.86
41284CAA2	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2015 2 A1					0.35	16 May 2016		
		Local	697,186.560	100.000000	697,186.56	100.000000	697,186.56	0.00	0.07
Original Face:		Base	7,750,000.000	100.000000	697,186.56	100.000000	697,186.56	0.00	0.07
43814KAA9	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 1 A1					0.24	16 Feb 2016		
		Local	502,210.280	100.000000	502,210.28	100.000000	502,210.28	0.00	0.05
Original Face:		Base	9,000,000.000	100.000000	502,210.28	100.000000	502,210.28	0.00	0.05

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44890YAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A1					0.33	15 Apr 2016		
		Local	1,619,428.650	100.000000	1,619,428.65	100.000000	1,619,428.65	0.00	0.16
Original Face:		Base	9,500,000.000	100.000000	1,619,428.65	100.000000	1,619,428.65	0.00	0.16
58772PAA6	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A1					0.39	15 Aug 2016		
		Local	12,390,865.420	100.000000	12,390,865.42	99.951900	12,384,905.41	-5,960.01	1.19
Original Face:		Base	17,000,000.000	100.000000	12,390,865.42	99.951900	12,384,905.41	-5,960.01	1.19
73329BAA4	PORSCHE INNOVATIVE LEASE OWNER PILOT 2015 1 A1 144A					0.32	23 May 2016		
		Local	4,576,338.980	100.000000	4,576,338.98	100.000000	4,576,338.98	0.00	0.44
Original Face:		Base	17,000,000.000	100.000000	4,576,338.98	100.000000	4,576,338.98	0.00	0.44
90290XAA5	USAA AUTO OWNER TRUST USAOT 2015 1 A1					0.38	15 Aug 2016		
		Local	8,039,207.450	100.000000	8,039,207.45	100.054400	8,043,580.78	4,373.33	0.77
Original Face:		Base	11,500,000.000	100.000000	8,039,207.45	100.054400	8,043,580.78	4,373.33	0.77
US DOLLAR Total									
		Local	138,167,369.900		138,203,443.31		138,193,974.61	-9,468.70	13.25
Original Face:		Base	171,000,000.000		138,203,443.31		138,193,974.61	-9,468.70	13.25
FIXED INCOME Total									
		Base	138,167,369.900		138,203,443.31		138,193,974.61	-9,468.70	13.25
Original Face:			171,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,043,490,419.180	Base	1,043,347,971.51		1,043,350,970.51	2,999.00	100.00
Original Face:		171,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-45,602.460	1.000000	-45,602.46	1.000000	-45,602.46	0.00	0.01
		Base		1.000000	-45,602.46	1.000000	-45,602.46	0.00	0.01
US DOLLAR Total									
		Local	-45,602.460		-45,602.46		-45,602.46	0.00	0.01
		Base			-45,602.46		-45,602.46	0.00	0.01
CASH Total									
		Base	-45,602.460		-45,602.46		-45,602.46	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796FV6	TREASURY BILL 02/16 0.00000					0.2305	04 Feb 2016		
		Local	10,000,000.000	99.919325	9,991,932.50	99.991700	9,999,170.00	7,237.50	1.15
		Base		99.919325	9,991,932.50	99.991700	9,999,170.00	7,237.50	1.15
912796FZ7	TREASURY BILL 03/16 0.00000					0.245	03 Mar 2016		
		Local	50,000,000.000	99.903921	49,951,960.56	99.986600	49,993,300.00	41,339.44	5.73
		Base		99.903921	49,951,960.56	99.986600	49,993,300.00	41,339.44	5.73
912796GJ2	WI TREASURY SECURITIES 10/15 0.00000					0.0955	08 Oct 2015		
		Local	30,000,000.000	99.998143	29,999,442.92	99.998143	29,999,442.92	0.00	3.44
		Base		99.998143	29,999,442.92	99.998143	29,999,442.92	0.00	3.44
912796GK9	TREASURY BILL 10/15 0.00000					0.0905	22 Oct 2015		
		Local	20,000,000.000	99.994721	19,998,944.17	99.994721	19,998,944.17	0.00	2.29
		Base		99.994721	19,998,944.17	99.994721	19,998,944.17	0.00	2.29
912796GW3	TREASURY BILL 07/16 0.00000					0.238	21 Jul 2016		
		Local	30,000,000.000	99.785897	29,935,769.17	99.904000	29,955,442.50	19,673.33	3.43
		Base		99.785897	29,935,769.17	99.904000	29,955,442.50	19,673.33	3.43

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HD4	TREASURY BILL 02/16 0.00000					0.2	25 Feb 2016		
		Local	20,000,000.000	99.918333	19,983,666.67	99.987700	19,997,540.00	13,873.33	2.29
		Base		99.918333	19,983,666.67	99.987700	19,997,540.00	13,873.33	2.29
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	08 Oct 2015		
		Local	2,678,400.000	100.000000	2,678,400.00	100.000000	2,678,400.00	0.00	0.31
		Base		100.000000	2,678,400.00	100.000000	2,678,400.00	0.00	0.31
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	08 Oct 2015		
		Local	3,517,684.440	100.000000	3,517,684.44	100.000000	3,517,684.44	0.00	0.40
		Base		100.000000	3,517,684.44	100.000000	3,517,684.44	0.00	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	15 Oct 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.23
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.23
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	10 Dec 2015		
		Local	3,414,539.000	100.000000	3,414,539.00	100.000000	3,414,539.00	0.00	0.39
		Base		100.000000	3,414,539.00	100.000000	3,414,539.00	0.00	0.39
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	17 Dec 2015		
		Local	2,663,657.550	100.000000	2,663,657.55	100.000000	2,663,657.55	0.00	0.31
		Base		100.000000	2,663,657.55	100.000000	2,663,657.55	0.00	0.31
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Dec 2015		
		Local	3,061,412.690	100.000000	3,061,412.69	100.000000	3,061,412.69	0.00	0.35
		Base		100.000000	3,061,412.69	100.000000	3,061,412.69	0.00	0.35
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	07 Jan 2016		
		Local	1,944,245.270	100.000000	1,944,245.27	100.000000	1,944,245.27	0.00	0.22
		Base		100.000000	1,944,245.27	100.000000	1,944,245.27	0.00	0.22
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	14 Jan 2016		
		Local	3,543,612.560	100.000000	3,543,612.56	100.000000	3,543,612.56	0.00	0.41
		Base		100.000000	3,543,612.56	100.000000	3,543,612.56	0.00	0.41
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	14 Jan 2016		
		Local	4,575,473.050	100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.52
		Base		100.000000	4,575,473.05	100.000000	4,575,473.05	0.00	0.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	10 Mar 2016		
		Local	4,014,193.120	100.000000	4,014,193.12	100.000000	4,014,193.12	0.00	0.46
		Base		100.000000	4,014,193.12	100.000000	4,014,193.12	0.00	0.46
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	17 Mar 2016		
		Local	8,485,806.140	100.000000	8,485,806.14	100.000000	8,485,806.14	0.00	0.97
		Base		100.000000	8,485,806.14	100.000000	8,485,806.14	0.00	0.97
926GBZ007	FDIC BILTMORE BANK CD 02/16 FIXED .3					0.3	05 Feb 2016		
		Local	249,000.000	100.000000	249,000.00	100.000000	249,000.00	0.00	0.03
		Base		100.000000	249,000.00	100.000000	249,000.00	0.00	0.03
978UHK000	DAIWA CAPITAL MARKETS REPO					0.25	01 Oct 2015		
		Local	173,401,015.960	100.000000	173,401,015.96	100.000000	173,401,015.96	0.00	19.87
		Base		100.000000	173,401,015.96	100.000000	173,401,015.96	0.00	19.87
979QHT009	WELLS FARGO REPO					0.1	01 Oct 2015		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	22.92
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	22.92
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	01 Oct 2015		
		Local	68,339,677.900	100.000000	68,339,677.90	100.000000	68,339,677.90	0.00	7.83
		Base		100.000000	68,339,677.90	100.000000	68,339,677.90	0.00	7.83
US DOLLAR Total									
		Local	641,888,717.680		641,750,433.67		641,832,557.27	82,123.60	73.55
		Base			641,750,433.67		641,832,557.27	82,123.60	73.55
CASH EQUIVALENT Total									
		Base	641,888,717.680		641,750,433.67		641,832,557.27	82,123.60	73.55

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

690353E86	OVERSEAS PRIVATE INV COR US GOVT GUAR 04/16 0.00000					0.01	30 Apr 2016		
		Local	5,000,000.000	100.194365	5,009,718.27	100.181400	5,009,070.00	-648.27	0.57
		Base		100.194365	5,009,718.27	100.181400	5,009,070.00	-648.27	0.57

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796FV6	TREASURY BILL 02/16 0.00000					0.01	04 Feb 2016		
		Local	10,000,000.000	99.930000	9,993,000.01	99.991700	9,999,170.00	6,169.99	1.15
		Base		99.930000	9,993,000.01	99.991700	9,999,170.00	6,169.99	1.15
912828A59	US TREASURY N/B 12/16 0.625					0.625	15 Dec 2016		
		Local	20,000,000.000	100.139565	20,027,913.06	100.210900	20,042,180.00	14,266.94	2.30
		Base		100.139565	20,027,913.06	100.210900	20,042,180.00	14,266.94	2.30
912828C40	US TREASURY N/B 03/16 0.375					0.375	31 Mar 2016		
		Local	10,000,000.000	100.039837	10,003,983.71	100.097700	10,009,770.00	5,786.29	1.15
		Base		100.039837	10,003,983.71	100.097700	10,009,770.00	5,786.29	1.15
912828D31	US TREASURY FRN 04/16 VAR					0.084	30 Apr 2016		
		Local	20,000,000.000	100.008240	20,001,648.01	100.009700	20,001,940.00	291.99	2.29
		Base		100.008240	20,001,648.01	100.009700	20,001,940.00	291.99	2.29
912828EW6	US TREASURY N/B 02/16 4.5					4.5	15 Feb 2016		
		Local	20,000,000.000	101.603578	20,320,715.55	101.625000	20,325,000.00	4,284.45	2.33
		Base		101.603578	20,320,715.55	101.625000	20,325,000.00	4,284.45	2.33
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	103.412912	10,341,291.17	103.450500	10,345,050.00	3,758.83	1.19
		Base		103.412912	10,341,291.17	103.450500	10,345,050.00	3,758.83	1.19
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	20,000,000.000	100.090444	20,018,088.80	100.090444	20,018,088.80	0.00	2.29
		Base		100.090444	20,018,088.80	100.090444	20,018,088.80	0.00	2.29
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		Local	10,000,000.000	100.198075	10,019,807.45	100.209000	10,020,900.00	1,092.55	1.15
		Base		100.198075	10,019,807.45	100.209000	10,020,900.00	1,092.55	1.15
912828UM0	WI TREASURY N/B 02/16 0.375					0.375	15 Feb 2016		
		Local	10,000,000.000	100.052412	10,005,241.22	100.102900	10,010,290.00	5,048.78	1.15
		Base		100.052412	10,005,241.22	100.102900	10,010,290.00	5,048.78	1.15
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
		Local	20,000,000.000	100.011302	20,002,260.47	100.011302	20,002,260.47	0.00	2.29
		Base		100.011302	20,002,260.47	100.011302	20,002,260.47	0.00	2.29

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.120599	10,012,059.86	100.225300	10,022,530.00	10,470.14	1.15
			Base	100.120599	10,012,059.86	100.225300	10,022,530.00	10,470.14	1.15
912828WK2	US TREASURY FRN 01/16 VAR					0.06	31 Jan 2016		
		25,000,000.000	Local	99.997766	24,999,441.50	99.999200	24,999,800.00	358.50	2.86
			Base	99.997766	24,999,441.50	99.999200	24,999,800.00	358.50	2.86
912828WV8	US TREASURY FRN 07/16 VAR					0.085	31 Jul 2016		
		40,000,000.000	Local	100.003375	40,001,350.02	100.008400	40,003,360.00	2,009.98	4.58
			Base	100.003375	40,001,350.02	100.008400	40,003,360.00	2,009.98	4.58
US DOLLAR Total									
		230,000,000.000	Local		230,756,519.10		230,809,409.27	52,890.17	26.45
			Base		230,756,519.10		230,809,409.27	52,890.17	26.45
FIXED INCOME Total									
		230,000,000.000	Base		230,756,519.10		230,809,409.27	52,890.17	26.45

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		871,843,115.220	Base	872,461,350.31		872,596,364.08	135,013.77	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	14,734,045.660	100.000000	14,734,045.66	100.000000	14,734,045.66	0.00	4.72
		Base		100.000000	14,734,045.66	100.000000	14,734,045.66	0.00	4.72
US DOLLAR Total									
		Local	14,734,045.660		14,734,045.66		14,734,045.66	0.00	4.72
		Base			14,734,045.66		14,734,045.66	0.00	4.72
CASH EQUIVALENT Total									
		Base	14,734,045.660		14,734,045.66		14,734,045.66	0.00	4.72
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
008770PB9	AIKEN CNTY SC CONSOL SCH DIST AIKSCD 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	3,140,000.000	102.344844	3,213,628.11	102.364000	3,214,229.60	601.49	1.03
		Base		102.344844	3,213,628.11	102.364000	3,214,229.60	601.49	1.03
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	106.703917	2,603,575.58	106.698000	2,603,431.20	-144.38	0.83
		Base		106.703917	2,603,575.58	106.698000	2,603,431.20	-144.38	0.83
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	103.288216	2,318,820.45	103.489000	2,323,328.05	4,507.60	0.74
		Base		103.288216	2,318,820.45	103.489000	2,323,328.05	4,507.60	0.74
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	103.368346	4,920,333.26	103.466000	4,924,981.60	4,648.34	1.58
		Base		103.368346	4,920,333.26	103.466000	4,924,981.60	4,648.34	1.58
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	103.360326	2,459,975.77	103.466000	2,462,490.80	2,515.03	0.79
		Base		103.360326	2,459,975.77	103.466000	2,462,490.80	2,515.03	0.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	103.354184	9,229,528.61	103.466000	9,239,513.80	9,985.19	2.96
		Base		103.354184	9,229,528.61	103.466000	9,239,513.80	9,985.19	2.96
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	103.315470	1,069,315.11	103.466000	1,070,873.10	1,557.99	0.34
		Base		103.315470	1,069,315.11	103.466000	1,070,873.10	1,557.99	0.34
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	102.621811	8,004,501.27	102.654000	8,007,012.00	2,510.73	2.57
		Base		102.621811	8,004,501.27	102.654000	8,007,012.00	2,510.73	2.57
05914FNN6	BALTIMORE CNTY MD BAL 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	3,500,000.000	103.891061	3,636,187.12	103.890000	3,636,150.00	-37.12	1.16
		Base		103.891061	3,636,187.12	103.890000	3,636,150.00	-37.12	1.16
05914FVW7	BALTIMORE CNTY MD BAL 08/16 FIXED 4					4.0	01 Aug 2016		
		Local	3,625,000.000	103.059353	3,735,901.53	103.086000	3,736,867.50	965.97	1.20
		Base		103.059353	3,735,901.53	103.086000	3,736,867.50	965.97	1.20
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	100.000000	1,945,000.00	100.000000	1,945,000.00	0.00	0.62
		Base		100.000000	1,945,000.00	100.000000	1,945,000.00	0.00	0.62
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	104.904174	9,986,877.37	104.983000	9,994,381.60	7,504.23	3.20
		Base		104.904174	9,986,877.37	104.983000	9,994,381.60	7,504.23	3.20
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	110.007180	7,893,015.15	110.591000	7,934,904.25	41,889.10	2.54
		Base		110.007180	7,893,015.15	110.591000	7,934,904.25	41,889.10	2.54
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	105.136657	4,205,466.27	105.277000	4,211,080.00	5,613.73	1.35
		Base		105.136657	4,205,466.27	105.277000	4,211,080.00	5,613.73	1.35
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	107.657571	4,478,554.96	107.762000	4,482,899.20	4,344.24	1.44
		Base		107.657571	4,478,554.96	107.762000	4,482,899.20	4,344.24	1.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		2,120,000.000	Local	101.493766	2,151,667.83	101.505000	2,151,906.00	238.17	0.69
			Base	101.493766	2,151,667.83	101.505000	2,151,906.00	238.17	0.69
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		2,215,000.000	Local	101.493766	2,248,086.91	101.505000	2,248,335.75	248.84	0.72
			Base	101.493766	2,248,086.91	101.505000	2,248,335.75	248.84	0.72
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		7,215,000.000	Local	101.493766	7,322,775.19	101.505000	7,323,585.75	810.56	2.35
			Base	101.493766	7,322,775.19	101.505000	7,323,585.75	810.56	2.35
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		4,475,000.000	Local	105.876242	4,737,961.84	106.124000	4,749,049.00	11,087.16	1.52
			Base	105.876242	4,737,961.84	106.124000	4,749,049.00	11,087.16	1.52
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		5,950,000.000	Local	106.142232	6,315,462.78	106.195000	6,318,602.50	3,139.72	2.02
			Base	106.142232	6,315,462.78	106.195000	6,318,602.50	3,139.72	2.02
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		2,985,000.000	Local	106.024350	3,164,826.85	106.124000	3,167,801.40	2,974.55	1.01
			Base	106.024350	3,164,826.85	106.124000	3,167,801.40	2,974.55	1.01
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		3,845,000.000	Local	101.347005	3,896,792.35	101.358000	3,897,215.10	422.75	1.25
			Base	101.347005	3,896,792.35	101.358000	3,897,215.10	422.75	1.25
257849QZ5	DONNA TX INDEP SCH DIST DNASCD 02/16 FIXED 2					2.0	15 Feb 2016		
		1,540,000.000	Local	100.608486	1,549,370.68	100.686000	1,550,564.40	1,193.72	0.50
			Base	100.608486	1,549,370.68	100.686000	1,550,564.40	1,193.72	0.50
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		1,355,000.000	Local	104.636321	1,417,822.15	104.769000	1,419,619.95	1,797.80	0.45
			Base	104.636321	1,417,822.15	104.769000	1,419,619.95	1,797.80	0.45
283822FZ2	EL PASO TX WTR SWR REVENUE ELPUTL 03/16 FIXED 3					3.0	01 Mar 2016		
		1,500,000.000	Local	101.123273	1,516,849.09	101.159000	1,517,385.00	535.91	0.49
			Base	101.123273	1,516,849.09	101.159000	1,517,385.00	535.91	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
349515PG5	FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	2,140,000.000	101.762751	2,177,722.88	101.765000	2,177,771.00	48.12	0.70
		Base		101.762751	2,177,722.88	101.765000	2,177,771.00	48.12	0.70
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		Local	875,000.000	101.397559	887,228.64	101.404000	887,285.00	56.36	0.28
		Base		101.397559	887,228.64	101.404000	887,285.00	56.36	0.28
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	105.186289	4,207,451.55	105.262000	4,210,480.00	3,028.45	1.35
		Base		105.186289	4,207,451.55	105.262000	4,210,480.00	3,028.45	1.35
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	111.152812	2,445,361.87	111.499000	2,452,978.00	7,616.13	0.79
		Base		111.152812	2,445,361.87	111.499000	2,452,978.00	7,616.13	0.79
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	103.361717	3,204,213.22	103.470000	3,207,570.00	3,356.78	1.03
		Base		103.361717	3,204,213.22	103.470000	3,207,570.00	3,356.78	1.03
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	106.987821	4,279,512.83	106.956000	4,278,240.00	-1,272.83	1.37
		Base		106.987821	4,279,512.83	106.956000	4,278,240.00	-1,272.83	1.37
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	103.153102	1,366,778.60	103.344000	1,369,308.00	2,529.40	0.44
		Base		103.153102	1,366,778.60	103.344000	1,369,308.00	2,529.40	0.44
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	108.504000	3,092,364.00	108.624000	3,095,784.00	3,420.00	0.99
		Base		108.504000	3,092,364.00	108.624000	3,095,784.00	3,420.00	0.99
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	106.522000	9,571,001.70	106.609000	9,578,818.65	7,816.95	3.07
		Base		106.522000	9,571,001.70	106.609000	9,578,818.65	7,816.95	3.07
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	4,000,000.000	101.190032	4,047,601.28	101.131000	4,045,240.00	-2,361.28	1.30
		Base		101.190032	4,047,601.28	101.131000	4,045,240.00	-2,361.28	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	101.951521	1,019,515.21	101.974000	1,019,740.00	224.79	0.33
		Base		101.951521	1,019,515.21	101.974000	1,019,740.00	224.79	0.33
581664CK3	MCKINNEY TX INDEP SCH DIST MKYSCD 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	4,300,000.000	101.767723	4,376,012.07	101.757000	4,375,551.00	-461.07	1.40
		Base		101.767723	4,376,012.07	101.757000	4,375,551.00	-461.07	1.40
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	110.801233	3,324,037.00	111.470000	3,344,100.00	20,063.00	1.07
		Base		110.801233	3,324,037.00	111.470000	3,344,100.00	20,063.00	1.07
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	105.953779	1,700,558.15	105.922000	1,700,048.10	-510.05	0.54
		Base		105.953779	1,700,558.15	105.922000	1,700,048.10	-510.05	0.54
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	105.927619	3,283,756.18	105.895000	3,282,745.00	-1,011.18	1.05
		Base		105.927619	3,283,756.18	105.895000	3,282,745.00	-1,011.18	1.05
6041293Z7	MINNESOTA ST MNS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	4,650,000.000	103.891061	4,830,934.32	103.890000	4,830,885.00	-49.32	1.55
		Base		103.891061	4,830,934.32	103.890000	4,830,885.00	-49.32	1.55
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	104.634469	5,127,088.96	104.637000	5,127,213.00	124.04	1.64
		Base		104.634469	5,127,088.96	104.637000	5,127,213.00	124.04	1.64
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	106.492704	1,187,393.65	106.651000	1,189,158.65	1,765.00	0.38
		Base		106.492704	1,187,393.65	106.651000	1,189,158.65	1,765.00	0.38
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	107.276351	10,727,635.14	107.477000	10,747,700.00	20,064.86	3.44
		Base		107.276351	10,727,635.14	107.477000	10,747,700.00	20,064.86	3.44
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	107.322218	5,366,110.90	107.392000	5,369,600.00	3,489.10	1.72
		Base		107.322218	5,366,110.90	107.392000	5,369,600.00	3,489.10	1.72

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	101.980351	2,855,449.82	101.970000	2,855,160.00	-289.82	0.91
		Base		101.980351	2,855,449.82	101.970000	2,855,160.00	-289.82	0.91
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	103.714036	9,925,433.25	103.916000	9,944,761.20	19,327.95	3.19
		Base		103.714036	9,925,433.25	103.916000	9,944,761.20	19,327.95	3.19
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	104.259503	7,564,026.91	104.488000	7,580,604.40	16,577.49	2.43
		Base		104.259503	7,564,026.91	104.488000	7,580,604.40	16,577.49	2.43
700739LD5	PARK RAPIDS MN INDEP SCH DIST PKRSCD 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	1,060,000.000	101.240780	1,073,152.27	101.243000	1,073,175.80	23.53	0.34
		Base		101.240780	1,073,152.27	101.243000	1,073,175.80	23.53	0.34
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	102.424663	1,536,369.94	102.448000	1,536,720.00	350.06	0.49
		Base		102.424663	1,536,369.94	102.448000	1,536,720.00	350.06	0.49
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	107.466793	12,627,348.19	107.583000	12,641,002.50	13,654.31	4.05
		Base		107.466793	12,627,348.19	107.583000	12,641,002.50	13,654.31	4.05
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	107.207761	11,792,853.70	107.392000	11,813,120.00	20,266.30	3.78
		Base		107.207761	11,792,853.70	107.392000	11,813,120.00	20,266.30	3.78
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	11,970,000.000	101.259706	12,120,786.77	101.256000	12,120,343.20	-443.57	3.88
		Base		101.259706	12,120,786.77	101.256000	12,120,343.20	-443.57	3.88
8104537L8	SCOTTSDALE AZ SCO 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	1,500,000.000	102.780259	1,541,703.88	102.759000	1,541,385.00	-318.88	0.49
		Base		102.780259	1,541,703.88	102.759000	1,541,385.00	-318.88	0.49
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	105.951806	1,059,518.06	105.980000	1,059,800.00	281.94	0.34
		Base		105.951806	1,059,518.06	105.980000	1,059,800.00	281.94	0.34

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	108.292735	4,266,733.77	108.509000	4,275,254.60	8,520.83	1.37
		Base		108.292735	4,266,733.77	108.509000	4,275,254.60	8,520.83	1.37
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	425,000.000	101.020179	429,335.76	101.047000	429,449.75	113.99	0.14
		Base		101.020179	429,335.76	101.047000	429,449.75	113.99	0.14
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	101.018827	1,363,754.17	101.047000	1,364,134.50	380.33	0.44
		Base		101.018827	1,363,754.17	101.047000	1,364,134.50	380.33	0.44
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	102.356725	11,259,239.72	102.369000	11,260,590.00	1,350.28	3.61
		Base		102.356725	11,259,239.72	102.369000	11,260,590.00	1,350.28	3.61
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	106.215051	5,310,752.53	106.281000	5,314,050.00	3,297.47	1.70
		Base		106.215051	5,310,752.53	106.281000	5,314,050.00	3,297.47	1.70
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	101.584116	4,068,443.85	101.496000	4,064,914.80	-3,529.05	1.30
		Base		101.584116	4,068,443.85	101.496000	4,064,914.80	-3,529.05	1.30
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	105.937857	6,483,396.86	105.991000	6,486,649.20	3,252.34	2.08
		Base		105.937857	6,483,396.86	105.991000	6,486,649.20	3,252.34	2.08
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	107.615268	8,076,525.85	107.980000	8,103,899.00	27,373.15	2.60
		Base		107.615268	8,076,525.85	107.980000	8,103,899.00	27,373.15	2.60
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	103.702645	2,074,052.89	103.899000	2,077,980.00	3,927.11	0.67
		Base		103.702645	2,074,052.89	103.899000	2,077,980.00	3,927.11	0.67
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	102.753632	5,137,681.59	102.789000	5,139,450.00	1,768.41	1.65
		Base		102.753632	5,137,681.59	102.789000	5,139,450.00	1,768.41	1.65

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
			5,850,000.000	Local 107.555994	6,292,025.63	107.545000	6,291,382.50	-643.13	2.02
				Base 107.555994	6,292,025.63	107.545000	6,291,382.50	-643.13	2.02
US DOLLAR Total									
			283,600,000.000	Local	297,103,159.79		297,395,249.40	292,089.61	95.28
				Base	297,103,159.79		297,395,249.40	292,089.61	95.28
FIXED INCOME Total									
			283,600,000.000	Base	297,103,159.79		297,395,249.40	292,089.61	95.28

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Holdings

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		298,334,045.660	Base	311,837,205.45		312,129,295.06	292,089.61	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	9,099,028.680	1.000000	9,099,028.68	1.000000	9,099,028.68	0.00	2.92
		Base		1.000000	9,099,028.68	1.000000	9,099,028.68	0.00	2.92
US DOLLAR Total									
		Local	9,099,028.680		9,099,028.68		9,099,028.68	0.00	2.92
		Base			9,099,028.68		9,099,028.68	0.00	2.92
CASH Total									
		Base	9,099,028.680		9,099,028.68		9,099,028.68	0.00	2.92
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1XW4	ABBEY NATIONAL NA LL					0.3794	30 Oct 2015		
		Local	5,000,000.000	99.969437	4,998,471.86	99.969437	4,998,471.86	0.00	1.60
		Base		99.969437	4,998,471.86	99.969437	4,998,471.86	0.00	1.60
52468KX22	LEGACY CAPITAL COMPANY					0.35	02 Oct 2015		
		Local	5,000,000.000	99.999028	4,999,951.39	99.999028	4,999,951.39	0.00	1.60
		Base		99.999028	4,999,951.39	99.999028	4,999,951.39	0.00	1.60
53127UYA2	LIBERTY FUNDING LLC					0.3	10 Nov 2015		
		Local	5,000,000.000	99.966667	4,998,333.33	99.966667	4,998,333.33	0.00	1.60
		Base		99.966667	4,998,333.33	99.966667	4,998,333.33	0.00	1.60
88602UYJ3	THUNDER BAY FNDNG LLC					0.3	18 Nov 2015		
		Local	5,000,000.000	99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	1.60
		Base		99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	1.60
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.681111	4,984,055.56	99.702300	4,985,115.00	1,059.44	1.60
		Base		99.681111	4,984,055.56	99.702300	4,985,115.00	1,059.44	1.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
978UHA002	SUN TRUST ROBINSON REPO					0.22	01 Oct 2015		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	8.02
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	8.02
979QHT009	WELLS FARGO REPO					0.13	01 Oct 2015		
		Local	6,558,244.550	100.000000	6,558,244.55	100.000000	6,558,244.55	0.00	2.10
		Base		100.000000	6,558,244.55	100.000000	6,558,244.55	0.00	2.10
979QRC005	BANK OF AMERICA REPO					0.1	01 Oct 2015		
		Local	6,298,523.940	100.000000	6,298,523.94	100.000000	6,298,523.94	0.00	2.02
		Base		100.000000	6,298,523.94	100.000000	6,298,523.94	0.00	2.02
US DOLLAR Total									
		Local	62,856,768.490		62,835,580.63		62,836,640.07	1,059.44	20.16
		Base			62,835,580.63		62,836,640.07	1,059.44	20.16
CASH EQUIVALENT Total									
		Base	62,856,768.490		62,835,580.63		62,836,640.07	1,059.44	20.16

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

010392FH6	ALABAMA POWER CO SR UNSECURED 10/15 0.55					0.55	15 Oct 2015		
		Local	1,500,000.000	100.001349	1,500,020.24	100.001349	1,500,020.24	0.00	0.48
		Base		100.001349	1,500,020.24	100.001349	1,500,020.24	0.00	0.48
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	98.887311	2,076,633.54	106.867900	2,244,225.90	167,592.36	0.72
		Base		98.887311	2,076,633.54	106.867900	2,244,225.90	167,592.36	0.72
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.473547	994,735.47	103.150400	1,031,504.00	36,768.53	0.33
		Base		99.473547	994,735.47	103.150400	1,031,504.00	36,768.53	0.33
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.58655	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.039000	3,001,170.00	1,170.00	0.96
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.039000	3,001,170.00	1,170.00	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	4,500,000.000	99.989420	4,499,523.88	100.869100	4,539,109.50	39,585.62	1.46
		Base		99.989420	4,499,523.88	100.869100	4,539,109.50	39,585.62	1.46
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.998344	1,999,966.87	100.591900	2,011,838.00	11,871.13	0.65
		Base		99.998344	1,999,966.87	100.591900	2,011,838.00	11,871.13	0.65
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.3264	26 Sep 2016		
		Local	3,000,000.000	99.987821	2,999,634.62	99.453000	2,983,590.00	-16,044.62	0.96
		Base		99.987821	2,999,634.62	99.453000	2,983,590.00	-16,044.62	0.96
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.990998	1,999,819.95	100.355300	2,007,106.00	7,286.05	0.64
		Base		99.990998	1,999,819.95	100.355300	2,007,106.00	7,286.05	0.64
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.970571	1,999,411.41	101.329700	2,026,594.00	27,182.59	0.65
		Base		99.970571	1,999,411.41	101.329700	2,026,594.00	27,182.59	0.65
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.963490	1,999,269.79	100.536700	2,010,734.00	11,464.21	0.65
		Base		99.963490	1,999,269.79	100.536700	2,010,734.00	11,464.21	0.65
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.68655	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.948300	2,998,449.00	-1,551.00	0.96
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.948300	2,998,449.00	-1,551.00	0.96
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.87655	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.060000	3,001,800.00	1,800.00	0.96
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.060000	3,001,800.00	1,800.00	0.96
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.5976	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.498900	4,974,945.00	-25,055.00	1.60
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.498900	4,974,945.00	-25,055.00	1.60
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	3,000,000.000	99.991721	2,999,751.62	99.922400	2,997,672.00	-2,079.62	0.96
Original Face:		Base	3,000,000.000	99.991721	2,999,751.62	99.922400	2,997,672.00	-2,079.62	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	3,000,000.000	99.989950	2,999,698.50	100.070600	3,002,118.00	2,419.50	0.96
Original Face:		Base	3,000,000.000	99.989950	2,999,698.50	100.070600	3,002,118.00	2,419.50	0.96
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.65655	15 Nov 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	99.925800	2,997,774.00	-2,226.00	0.96
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.925800	2,997,774.00	-2,226.00	0.96
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.378905	2,569,699.98	101.140800	2,589,204.48	19,504.50	0.83
		Base		100.378905	2,569,699.98	101.140800	2,589,204.48	19,504.50	0.83
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4905	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.695300	4,984,765.00	-15,235.00	1.60
		Base		100.000000	5,000,000.00	99.695300	4,984,765.00	-15,235.00	1.60
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.159390	801,275.12	101.921800	815,374.40	14,099.28	0.26
		Base		100.159390	801,275.12	101.921800	815,374.40	14,099.28	0.26
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0101	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.547100	1,990,942.00	-9,058.00	0.64
		Base		100.000000	2,000,000.00	99.547100	1,990,942.00	-9,058.00	0.64
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	100.000000	2,650,000.00	100.000000	2,650,000.00	0.00	0.85
		Base		100.000000	2,650,000.00	100.000000	2,650,000.00	0.00	0.85
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,910,248.600	101.528076	3,970,000.16	101.827867	3,981,722.74	11,722.58	1.28
Original Face:		Base	5,000,000.000	101.528076	3,970,000.16	101.827867	3,981,722.74	11,722.58	1.28
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	144,348.980	101.189506	146,066.02	105.482644	152,263.12	6,197.10	0.05
Original Face:		Base	3,158,366.000	101.189506	146,066.02	105.482644	152,263.12	6,197.10	0.05
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	139,775.180	100.371096	140,293.88	106.006320	148,170.52	7,876.64	0.05
Original Face:		Base	2,500,000.000	100.371096	140,293.88	106.006320	148,170.52	7,876.64	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.021900	2,000,438.00	438.00	0.64
		Base		100.000000	2,000,000.00	100.021900	2,000,438.00	438.00	0.64
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.381376	3,975,255.02	99.932000	3,997,280.00	22,024.98	1.28
		Base		99.381376	3,975,255.02	99.932000	3,997,280.00	22,024.98	1.28
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	97.826300	2,934,789.00	-65,211.00	0.94
		Base		100.000000	3,000,000.00	97.826300	2,934,789.00	-65,211.00	0.94
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.6939	25 Jun 2022		
		Local	2,882,535.970	100.000000	2,882,535.97	100.118700	2,885,957.54	3,421.57	0.93
	Original Face:	Base	3,000,000.000	100.000000	2,882,535.97	100.118700	2,885,957.54	3,421.57	0.93
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,022,534.440	100.473340	5,046,308.08	99.052900	4,974,966.02	-71,342.06	1.60
	Original Face:	Base	7,000,000.000	100.473340	5,046,308.08	99.052900	4,974,966.02	-71,342.06	1.60
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,833,116.600	100.255617	3,842,914.71	100.638400	3,857,587.22	14,672.51	1.24
	Original Face:	Base	5,000,000.000	100.255617	3,842,914.71	100.638400	3,857,587.22	14,672.51	1.24
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	6,428,381.220	99.308355	6,383,919.63	105.171100	6,760,799.24	376,879.61	2.17
	Original Face:	Base	9,000,000.000	99.308355	6,383,919.63	105.171100	6,760,799.24	376,879.61	2.17
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.457100	5,448,246.27	78,246.27	1.75
		Base		100.000000	5,370,000.00	101.457100	5,448,246.27	78,246.27	1.75
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,030,051.350	98.271853	1,994,969.08	101.611000	2,062,755.48	67,786.40	0.66
	Original Face:	Base	5,000,000.000	98.271853	1,994,969.08	101.611000	2,062,755.48	67,786.40	0.66
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,849,198.550	97.852369	1,809,484.59	99.656200	1,842,841.01	33,356.42	0.59
	Original Face:	Base	5,000,000.000	97.852369	1,809,484.59	99.656200	1,842,841.01	33,356.42	0.59

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	771,826.200	100.948096	779,143.85	102.963600	794,700.04	15,556.19	0.25
Original Face:		Base	4,000,000.000	100.948096	779,143.85	102.963600	794,700.04	15,556.19	0.25
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	384,327.690	102.487435	393,887.59	104.507700	401,652.03	7,764.44	0.13
Original Face:		Base	3,000,000.000	102.487435	393,887.59	104.507700	401,652.03	7,764.44	0.13
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	436,287.780	99.802793	435,427.39	102.780400	448,418.33	12,990.94	0.14
Original Face:		Base	2,000,000.000	99.802793	435,427.39	102.780400	448,418.33	12,990.94	0.14
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,493,941.600	103.227700	1,542,161.55	105.416500	1,574,860.95	32,699.40	0.51
Original Face:		Base	2,000,000.000	103.227700	1,542,161.55	105.416500	1,574,860.95	32,699.40	0.51
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,253,733.030	102.440248	1,284,327.22	104.885100	1,314,979.14	30,651.92	0.42
Original Face:		Base	3,000,000.000	102.440248	1,284,327.22	104.885100	1,314,979.14	30,651.92	0.42
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,390,107.970	103.423641	3,506,173.09	107.672800	3,650,224.17	144,051.08	1.17
Original Face:		Base	4,750,000.000	103.423641	3,506,173.09	107.672800	3,650,224.17	144,051.08	1.17
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,186,633.260	99.271913	1,177,993.54	99.143800	1,176,473.31	-1,520.23	0.38
Original Face:		Base	2,000,000.000	99.271913	1,177,993.54	99.143800	1,176,473.31	-1,520.23	0.38
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.863005	2,097,260.09	108.254900	2,165,098.00	67,837.91	0.69
Original Face:		Base	2,000,000.000	104.863005	2,097,260.09	108.254900	2,165,098.00	67,837.91	0.69
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	759,594.900	100.335364	762,142.31	100.798740	765,662.09	3,519.78	0.25
Original Face:		Base	2,000,000.000	100.335364	762,142.31	100.798740	765,662.09	3,519.78	0.25
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	282,469.240	102.320578	289,024.16	104.607851	295,485.00	6,460.84	0.09
Original Face:		Base	500,000.000	102.320578	289,024.16	104.607851	295,485.00	6,460.84	0.09

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3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,100,106.880	106.056446	6,469,556.54	107.973381	6,586,491.64	116,935.10	2.11
Original Face:		Base	7,000,000.000	106.056446	6,469,556.54	107.973381	6,586,491.64	116,935.10	2.11
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	5,641.200	99.562859	5,616.54	99.969100	5,639.46	22.92	0.00
Original Face:		Base	5,000,000.000	99.562859	5,616.54	99.969100	5,639.46	22.92	0.00
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	186,239.100	100.070098	186,369.65	103.216200	192,228.92	5,859.27	0.06
Original Face:		Base	6,000,000.000	100.070098	186,369.65	103.216200	192,228.92	5,859.27	0.06
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	232,411.600	102.191616	237,505.17	105.325600	244,788.91	7,283.74	0.08
Original Face:		Base	10,000,000.000	102.191616	237,505.17	105.325600	244,788.91	7,283.74	0.08
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,494,998.640	105.557634	1,578,085.19	100.707700	1,505,578.75	-72,506.44	0.48
Original Face:		Base	1,625,000.000	105.557634	1,578,085.19	100.707700	1,505,578.75	-72,506.44	0.48
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	64,682.030	103.896956	67,202.66	102.446100	66,264.22	-938.44	0.02
Original Face:		Base	2,500,000.000	103.896956	67,202.66	102.446100	66,264.22	-938.44	0.02
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	87,014.960	101.850257	88,624.96	101.953400	88,714.71	89.75	0.03
Original Face:		Base	2,000,000.000	101.850257	88,624.96	101.953400	88,714.71	89.75	0.03
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,061,494.530	99.047064	1,051,379.17	103.324200	1,096,780.73	45,401.56	0.35
Original Face:		Base	3,000,000.000	99.047064	1,051,379.17	103.324200	1,096,780.73	45,401.56	0.35
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,857,137.900	97.857519	1,817,349.08	101.088400	1,877,350.99	60,001.91	0.60
Original Face:		Base	4,867,385.000	97.857519	1,817,349.08	101.088400	1,877,350.99	60,001.91	0.60
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	690,256.350	106.195759	733,022.97	107.898300	744,774.87	11,751.90	0.24
Original Face:		Base	5,000,000.000	106.195759	733,022.97	107.898300	744,774.87	11,751.90	0.24

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	146,471.970	100.472869	147,164.59	103.881382	152,157.11	4,992.52	0.05
Original Face:		Base	3,000,000.000	100.472869	147,164.59	103.881382	152,157.11	4,992.52	0.05
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	5,330,502.380	103.199081	5,501,029.46	105.652916	5,631,831.20	130,801.74	1.81
Original Face:		Base	7,000,000.000	103.199081	5,501,029.46	105.652916	5,631,831.20	130,801.74	1.81
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	1,104,926.170	99.999876	1,104,924.80	99.980400	1,104,709.60	-215.20	0.35
Original Face:		Base	5,000,000.000	99.999876	1,104,924.80	99.980400	1,104,709.60	-215.20	0.35
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999698	4,499,986.42	100.036000	4,501,620.00	1,633.58	1.44
Original Face:		Base	4,500,000.000	99.999698	4,499,986.42	100.036000	4,501,620.00	1,633.58	1.44
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.65655	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.106100	2,002,122.00	2,122.00	0.64
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.106100	2,002,122.00	2,122.00	0.64
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	166,366.330	101.687138	169,173.16	105.320237	175,217.41	6,044.25	0.06
Original Face:		Base	1,808,277.000	101.687138	169,173.16	105.320237	175,217.41	6,044.25	0.06
36962G2G8	GENERAL ELEC CAP CORP COMPANY GUAR 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.380351	1,777,736.01	105.749200	1,872,818.33	95,082.32	0.60
		Base		100.380351	1,777,736.01	105.749200	1,872,818.33	95,082.32	0.60
36962G5T7	GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR					1.1114	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.236500	3,007,095.00	7,095.00	0.96
		Base		100.000000	3,000,000.00	100.236500	3,007,095.00	7,095.00	0.96
36966THT2	GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR					1.3372	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.125900	4,005,036.00	5,036.00	1.28
		Base		100.000000	4,000,000.00	100.125900	4,005,036.00	5,036.00	1.28
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.7692	22 Mar 2016		
		Local	3,000,000.000	99.551670	2,986,550.11	99.977300	2,999,319.00	12,768.89	0.96
		Base		99.551670	2,986,550.11	99.977300	2,999,319.00	12,768.89	0.96

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4968	30 Apr 2018		
		Local	5,000,000.000	100.483064	5,024,153.18	100.855700	5,042,785.00	18,631.82	1.62
		Base		100.483064	5,024,153.18	100.855700	5,042,785.00	18,631.82	1.62
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	74,780.240	100.124084	74,873.03	102.445600	76,609.07	1,736.04	0.02
Original Face:		Base	5,650,000.000	100.124084	74,873.03	102.445600	76,609.07	1,736.04	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,233,166.300	99.960479	2,232,283.74	103.004200	2,300,255.08	67,971.34	0.74
Original Face:		Base	5,000,000.000	99.960479	2,232,283.74	103.004200	2,300,255.08	67,971.34	0.74
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,132,450.200	99.787783	1,130,046.95	102.015800	1,155,278.13	25,231.18	0.37
Original Face:		Base	3,000,000.000	99.787783	1,130,046.95	102.015800	1,155,278.13	25,231.18	0.37
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	2,485,189.240	99.998924	2,485,162.51	99.980500	2,484,704.63	-457.88	0.80
Original Face:		Base	5,000,000.000	99.998924	2,485,162.51	99.980500	2,484,704.63	-457.88	0.80
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.993883	4,999,694.13	100.012200	5,000,610.00	915.87	1.60
Original Face:		Base	5,000,000.000	99.993883	4,999,694.13	100.012200	5,000,610.00	915.87	1.60
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.969537	1,999,390.73	101.191000	2,023,820.00	24,429.27	0.65
		Base		99.969537	1,999,390.73	101.191000	2,023,820.00	24,429.27	0.65
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.880482	1,997,609.63	100.717100	2,014,342.00	16,732.37	0.65
		Base		99.880482	1,997,609.63	100.717100	2,014,342.00	16,732.37	0.65
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6842	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.461900	2,983,857.00	-16,143.00	0.96
		Base		100.000000	3,000,000.00	99.461900	2,983,857.00	-16,143.00	0.96
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.44741	15 Dec 2044		
		Local	3,951,343.660	107.586282	4,251,103.73	99.948700	3,949,316.62	-301,787.11	1.27
Original Face:		Base	4,000,000.000	107.586282	4,251,103.73	99.948700	3,949,316.62	-301,787.11	1.27

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478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		3,000,000.000	Local	108.151618	3,244,548.54	108.476600	3,254,298.00	9,749.46	1.04
			Base	108.151618	3,244,548.54	108.476600	3,254,298.00	9,749.46	1.04
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		1,000,000.000	Local	99.027074	990,270.74	99.294800	992,948.00	2,677.26	0.32
			Base	99.027074	990,270.74	99.294800	992,948.00	2,677.26	0.32
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		4,050,000.000	Local	97.770451	3,959,703.25	99.432900	4,027,032.45	67,329.20	1.29
			Base	97.770451	3,959,703.25	99.432900	4,027,032.45	67,329.20	1.29
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		800,000.000	Local	99.951173	799,609.38	106.859900	854,879.20	55,269.82	0.27
			Base	99.951173	799,609.38	106.859900	854,879.20	55,269.82	0.27
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		3,000,000.000	Local	99.969317	2,999,079.50	101.484600	3,044,538.00	45,458.50	0.98
			Base	99.969317	2,999,079.50	101.484600	3,044,538.00	45,458.50	0.98
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		4,500,000.000	Local	99.956417	4,498,038.77	100.654700	4,529,461.50	31,422.73	1.45
			Base	99.956417	4,498,038.77	100.654700	4,529,461.50	31,422.73	1.45
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		1,000,000.000	Local	100.061059	1,000,610.59	101.337900	1,013,379.00	12,768.41	0.33
			Base	100.061059	1,000,610.59	101.337900	1,013,379.00	12,768.41	0.33
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		5,000,000.000	Local	99.943090	4,997,154.48	100.183300	5,009,165.00	12,010.52	1.61
			Base	99.943090	4,997,154.48	100.183300	5,009,165.00	12,010.52	1.61
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		3,000,000.000	Local	99.859614	2,995,788.43	100.864700	3,025,941.00	30,152.57	0.97
			Base	99.859614	2,995,788.43	100.864700	3,025,941.00	30,152.57	0.97
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		1,000,000.000	Local	100.247870	1,002,478.70	109.077600	1,090,776.00	88,297.30	0.35
			Base	100.247870	1,002,478.70	109.077600	1,090,776.00	88,297.30	0.35

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86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.7605	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.711900	4,985,595.00	-14,405.00	1.60
		Base		100.000000	5,000,000.00	99.711900	4,985,595.00	-14,405.00	1.60
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.836666	998,366.66	108.300000	1,083,000.00	84,633.34	0.35
		Base		99.836666	998,366.66	108.300000	1,083,000.00	84,633.34	0.35
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.991591	3,999,663.65	99.920900	3,996,836.00	-2,827.65	1.28
Original Face:		Base	4,000,000.000	99.991591	3,999,663.65	99.920900	3,996,836.00	-2,827.65	1.28
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.900891	1,998,017.81	101.170500	2,023,410.00	25,392.19	0.65
		Base		99.900891	1,998,017.81	101.170500	2,023,410.00	25,392.19	0.65
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.976692	4,998,834.61	100.123600	5,006,180.00	7,345.39	1.61
		Base		99.976692	4,998,834.61	100.123600	5,006,180.00	7,345.39	1.61
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.206942	5,010,347.11	100.365900	5,018,295.00	7,947.89	1.61
		Base		100.206942	5,010,347.11	100.365900	5,018,295.00	7,947.89	1.61
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.988200	4,999,410.01	100.171900	5,008,595.00	9,184.99	1.61
		Base		99.988200	4,999,410.01	100.171900	5,008,595.00	9,184.99	1.61
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.966058	4,998,302.92	96.536000	4,826,800.00	-171,502.92	1.55
		Base		99.966058	4,998,302.92	96.536000	4,826,800.00	-171,502.92	1.55
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.943420	999,434.20	106.961800	1,069,618.00	70,183.80	0.34
		Base		99.943420	999,434.20	106.961800	1,069,618.00	70,183.80	0.34
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9241	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.375900	5,018,795.00	18,795.00	1.61
		Base		100.000000	5,000,000.00	100.375900	5,018,795.00	18,795.00	1.61

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		236,705,292.240	Local		238,023,982.38		239,765,963.27	1,741,980.89	76.92
	Original Face:	194,859,028.000	Base		238,023,982.38		239,765,963.27	1,741,980.89	76.92
FIXED INCOME Total									
		236,705,292.240	Base		238,023,982.38		239,765,963.27	1,741,980.89	76.92
	Original Face:	194,859,028.000							

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Books Closed

Holdings

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		308,661,089.410	Base		309,958,591.69		311,701,632.02	1,743,040.33	100.00
Original Face:		194,859,028.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	336,127.840	1.000000	336,127.84	1.000000	336,127.84	0.00	0.10
		Base		1.000000	336,127.84	1.000000	336,127.84	0.00	0.10
US DOLLAR Total									
		Local	336,127.840		336,127.84		336,127.84	0.00	0.10
		Base			336,127.84		336,127.84	0.00	0.10
CASH Total									
		Base	336,127.840		336,127.84		336,127.84	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
78009NHT6	ROYAL BK OF CANADA					0.6593	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.610000	1,992,200.00	-7,800.00	0.58
		Base		100.000000	2,000,000.00	99.610000	1,992,200.00	-7,800.00	0.58
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	5,000,000.000	99.681111	4,984,055.56	99.702300	4,985,115.00	1,059.44	1.45
		Base		99.681111	4,984,055.56	99.702300	4,985,115.00	1,059.44	1.45
979QRC005	BANK OF AMERICA REPO					0.1	01 Oct 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.91
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.91
US DOLLAR Total									
		Local	17,000,000.000		16,984,055.56		16,977,315.00	-6,740.56	4.94
		Base			16,984,055.56		16,977,315.00	-6,740.56	4.94
CASH EQUIVALENT Total									
		Base	17,000,000.000		16,984,055.56		16,977,315.00	-6,740.56	4.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.316217	2,006,324.34	102.127300	2,042,546.00	36,221.66	0.59
		Base		100.316217	2,006,324.34	102.127300	2,042,546.00	36,221.66	0.59
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		Local	5,000,000.000	101.196159	5,059,807.96	101.117000	5,055,850.00	-3,957.96	1.47
		Base		101.196159	5,059,807.96	101.117000	5,055,850.00	-3,957.96	1.47
010392FH6	ALABAMA POWER CO SR UNSECURED 10/15 0.55					0.55	15 Oct 2015		
		Local	1,500,000.000	100.001349	1,500,020.24	100.001349	1,500,020.24	0.00	0.44
		Base		100.001349	1,500,020.24	100.001349	1,500,020.24	0.00	0.44
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.9191	22 May 2018		
		Local	5,000,000.000	100.020776	5,001,038.80	99.870700	4,993,535.00	-7,503.80	1.45
		Base		100.020776	5,001,038.80	99.870700	4,993,535.00	-7,503.80	1.45
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.7001	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	98.756900	4,937,845.00	-62,155.00	1.44
		Base		100.000000	5,000,000.00	98.756900	4,937,845.00	-62,155.00	1.44
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	108.863953	2,172,924.51	109.250800	2,180,645.97	7,721.46	0.63
		Base		108.863953	2,172,924.51	109.250800	2,180,645.97	7,721.46	0.63
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	2,000,000.000	99.981497	1,999,629.93	100.149400	2,002,988.00	3,358.07	0.58
		Base		99.981497	1,999,629.93	100.149400	2,002,988.00	3,358.07	0.58
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.3264	26 Sep 2016		
		Local	5,000,000.000	99.987820	4,999,391.02	99.453000	4,972,650.00	-26,741.02	1.45
		Base		99.987820	4,999,391.02	99.453000	4,972,650.00	-26,741.02	1.45
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.6291	23 May 2017		
		Local	2,530,000.000	97.812331	2,474,651.98	99.426400	2,515,487.92	40,835.94	0.73
		Base		97.812331	2,474,651.98	99.426400	2,515,487.92	40,835.94	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	6,000,000.000	99.996028	5,999,761.69	99.982500	5,998,950.00	-811.69	1.75
Original Face:		Base	6,000,000.000	99.996028	5,999,761.69	99.982500	5,998,950.00	-811.69	1.75
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.68655	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.948300	2,998,449.00	-1,551.00	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.948300	2,998,449.00	-1,551.00	0.87
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.87655	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.060000	3,001,800.00	1,800.00	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.060000	3,001,800.00	1,800.00	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.5976	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.498900	4,974,945.00	-25,055.00	1.45
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.498900	4,974,945.00	-25,055.00	1.45
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.993442	1,999,868.84	99.321400	1,986,428.00	-13,440.84	0.58
		Base		99.993442	1,999,868.84	99.321400	1,986,428.00	-13,440.84	0.58
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.945160	1,998,903.19	100.811300	2,016,226.00	17,322.81	0.59
		Base		99.945160	1,998,903.19	100.811300	2,016,226.00	17,322.81	0.59
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	3,000,000.000	99.991721	2,999,751.62	99.922400	2,997,672.00	-2,079.62	0.87
Original Face:		Base	3,000,000.000	99.991721	2,999,751.62	99.922400	2,997,672.00	-2,079.62	0.87
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	5,000,000.000	99.989950	4,999,497.50	100.070600	5,003,530.00	4,032.50	1.46
Original Face:		Base	5,000,000.000	99.989950	4,999,497.50	100.070600	5,003,530.00	4,032.50	1.46
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.65655	15 Nov 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.925800	4,996,290.00	-3,710.00	1.45
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.925800	4,996,290.00	-3,710.00	1.45
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4905	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.695300	4,984,765.00	-15,235.00	1.45
		Base		100.000000	5,000,000.00	99.695300	4,984,765.00	-15,235.00	1.45

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166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.090500	5,004,525.00	4,525.00	1.46
		Base		100.000000	5,000,000.00	100.090500	5,004,525.00	4,525.00	1.46
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8968	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.0101	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.547100	1,990,942.00	-9,058.00	0.58
		Base		100.000000	2,000,000.00	99.547100	1,990,942.00	-9,058.00	0.58
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.991637	1,999,832.73	100.774400	2,015,488.00	15,655.27	0.59
		Base		99.991637	1,999,832.73	100.774400	2,015,488.00	15,655.27	0.59
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.55655	15 May 2036		
		Local	893,001.440	100.053478	893,479.00	100.407008	896,636.03	3,157.03	0.26
	Original Face:	Base	16,000,000.000	100.053478	893,479.00	100.407008	896,636.03	3,157.03	0.26
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,910,248.600	101.528076	3,970,000.16	101.827867	3,981,722.74	11,722.58	1.16
	Original Face:	Base	5,000,000.000	101.528076	3,970,000.16	101.827867	3,981,722.74	11,722.58	1.16
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,154,139.200	105.518884	8,604,156.68	103.851637	8,468,207.04	-135,949.64	2.46
	Original Face:	Base	10,000,000.000	105.518884	8,604,156.68	103.851637	8,468,207.04	-135,949.64	2.46
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	119.796656	2,994,916.39	123.342000	3,083,550.00	88,633.61	0.90
		Base		119.796656	2,994,916.39	123.342000	3,083,550.00	88,633.61	0.90
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	118.681758	2,967,043.96	121.255600	3,031,390.00	64,346.04	0.88
		Base		118.681758	2,967,043.96	121.255600	3,031,390.00	64,346.04	0.88
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.673700	4,983,685.00	-16,315.00	1.45
		Base		100.000000	5,000,000.00	99.673700	4,983,685.00	-16,315.00	1.45

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313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.021900	2,000,438.00	438.00	0.58
		Base		100.000000	2,000,000.00	100.021900	2,000,438.00	438.00	0.58
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	97.826300	3,179,354.75	-70,645.25	0.92
		Base		100.000000	3,250,000.00	97.826300	3,179,354.75	-70,645.25	0.92
3133EAS82	FEDERAL FARM CREDIT BANK BONDS 06/20 1.84					1.84	04 Jun 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.016900	2,000,338.00	338.00	0.58
		Base		100.000000	2,000,000.00	100.016900	2,000,338.00	338.00	0.58
3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.018900	2,000,378.00	378.00	0.58
		Base		100.000000	2,000,000.00	100.018900	2,000,378.00	378.00	0.58
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.6939	25 Jun 2022		
		Local	2,882,536.040	100.000000	2,882,536.04	100.118700	2,885,957.61	3,421.57	0.84
Original Face:		Base	3,000,000.000	100.000000	2,882,536.04	100.118700	2,885,957.61	3,421.57	0.84
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.300307	5,065,015.35	101.185700	5,059,285.00	-5,730.35	1.47
Original Face:		Base	5,000,000.000	101.300307	5,065,015.35	101.185700	5,059,285.00	-5,730.35	1.47
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.880141	2,017,602.82	101.054900	2,021,098.00	3,495.18	0.59
Original Face:		Base	2,000,000.000	100.880141	2,017,602.82	101.054900	2,021,098.00	3,495.18	0.59
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	100.463300	1,004,633.00	4,633.00	0.29
		Base		100.000000	1,000,000.00	100.463300	1,004,633.00	4,633.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,508,768.600	100.902186	2,531,402.36	99.037300	2,484,616.68	-46,785.68	0.72
Original Face:		Base	5,000,000.000	100.902186	2,531,402.36	99.037300	2,484,616.68	-46,785.68	0.72
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	104.253526	5,212,676.28	105.187800	5,259,390.00	46,713.72	1.53
Original Face:		Base	5,000,000.000	104.253526	5,212,676.28	105.187800	5,259,390.00	46,713.72	1.53

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.867447	3,146,023.42	108.254900	3,247,647.00	101,623.58	0.94
	Original Face:	Base	3,000,000.000	104.867447	3,146,023.42	108.254900	3,247,647.00	101,623.58	0.94
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.758032	5,662,834.43	100.612260	5,599,072.21	-63,762.22	1.63
	Original Face:	Base	5,565,000.000	101.758032	5,662,834.43	100.612260	5,599,072.21	-63,762.22	1.63
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.808325	4,799,966.14	105.493600	4,740,882.38	-59,083.76	1.38
	Original Face:	Base	4,494,000.000	106.808325	4,799,966.14	105.493600	4,740,882.38	-59,083.76	1.38
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	759,594.900	100.335364	762,142.31	100.798740	765,662.09	3,519.78	0.22
	Original Face:	Base	2,000,000.000	100.335364	762,142.31	100.798740	765,662.09	3,519.78	0.22
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,531,168.050	100.443189	2,542,385.90	99.721400	2,524,116.22	-18,269.68	0.73
	Original Face:	Base	5,000,000.000	100.443189	2,542,385.90	99.721400	2,524,116.22	-18,269.68	0.73
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.722912	862,888.58	101.114250	857,725.46	-5,163.12	0.25
	Original Face:	Base	10,630,000.000	101.722912	862,888.58	101.114250	857,725.46	-5,163.12	0.25
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	7,979,261.480	100.448463	8,015,045.51	97.427700	7,774,010.94	-241,034.57	2.26
	Original Face:	Base	14,878,168.000	100.448463	8,015,045.51	97.427700	7,774,010.94	-241,034.57	2.26
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.941754	4,947,087.68	100.648000	5,032,400.00	85,312.32	1.46
	Original Face:	Base	5,000,000.000	98.941754	4,947,087.68	100.648000	5,032,400.00	85,312.32	1.46
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,596,809.750	99.556899	3,580,872.26	100.320000	3,608,319.54	27,447.28	1.05
	Original Face:	Base	5,000,000.000	99.556899	3,580,872.26	100.320000	3,608,319.54	27,447.28	1.05
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.488828	5,074,441.39	104.244000	5,212,200.00	137,758.61	1.52
	Original Face:	Base	5,000,000.000	101.488828	5,074,441.39	104.244000	5,212,200.00	137,758.61	1.52

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.600238	5,180,011.91	105.307400	5,265,370.00	85,358.09	1.53
Original Face:		Base	5,000,000.000	103.600238	5,180,011.91	105.307400	5,265,370.00	85,358.09	1.53
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,744,900.450	104.315423	3,906,508.75	104.626121	3,918,144.08	11,635.33	1.14
Original Face:		Base	5,000,000.000	104.315423	3,906,508.75	104.626121	3,918,144.08	11,635.33	1.14
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,765,591.160	101.618059	1,794,159.47	101.587255	1,793,615.59	-543.88	0.52
Original Face:		Base	1,800,000.000	101.618059	1,794,159.47	101.587255	1,793,615.59	-543.88	0.52
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	658,372.200	106.737265	702,728.48	108.985900	717,532.87	14,804.39	0.21
Original Face:		Base	10,000,000.000	106.737265	702,728.48	108.985900	717,532.87	14,804.39	0.21
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.513206	6,510,792.35	109.492900	6,569,574.00	58,781.65	1.91
Original Face:		Base	6,000,000.000	108.513206	6,510,792.35	109.492900	6,569,574.00	58,781.65	1.91
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,532,628.510	107.117604	4,855,243.08	105.846000	4,797,605.97	-57,637.11	1.40
Original Face:		Base	5,568,000.000	107.117604	4,855,243.08	105.846000	4,797,605.97	-57,637.11	1.40
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	690,256.350	106.195758	733,022.96	107.898300	744,774.87	11,751.91	0.22
Original Face:		Base	5,000,000.000	106.195758	733,022.96	107.898300	744,774.87	11,751.91	0.22
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.988594	1,999,771.87	100.040400	2,000,808.00	1,036.13	0.58
Original Face:		Base	2,000,000.000	99.988594	1,999,771.87	100.040400	2,000,808.00	1,036.13	0.58
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	1,104,926.170	99.999876	1,104,924.80	99.980400	1,104,709.60	-215.20	0.32
Original Face:		Base	5,000,000.000	99.999876	1,104,924.80	99.980400	1,104,709.60	-215.20	0.32
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.65655	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.106100	3,003,183.00	3,183.00	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.106100	3,003,183.00	3,183.00	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962G5Y6	GENERAL ELEC CAP CORP COMPANY GUAR 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.932292	4,996,614.61	101.239600	5,061,980.00	65,365.39	1.47
		Base		99.932292	4,996,614.61	101.239600	5,061,980.00	65,365.39	1.47
36966THT2	GENERAL ELEC CAP CORP COMPANY GUAR 03/23 VAR					1.3372	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.125900	4,005,036.00	5,036.00	1.17
		Base		100.000000	4,000,000.00	100.125900	4,005,036.00	5,036.00	1.17
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4936	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.016500	5,000,825.00	825.00	1.45
		Base		100.000000	5,000,000.00	100.016500	5,000,825.00	825.00	1.45
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.910054	5,195,502.69	104.525500	5,226,275.00	30,772.31	1.52
Original Face:		Base	5,000,000.000	103.910054	5,195,502.69	104.525500	5,226,275.00	30,772.31	1.52
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	108.599883	3,257,996.50	110.272100	3,308,163.00	50,166.50	0.96
		Base		108.599883	3,257,996.50	110.272100	3,308,163.00	50,166.50	0.96
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.993883	4,999,694.13	100.012200	5,000,610.00	915.87	1.45
Original Face:		Base	5,000,000.000	99.993883	4,999,694.13	100.012200	5,000,610.00	915.87	1.45
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	3,000,000.000	100.487913	3,014,637.38	101.148900	3,034,467.00	19,829.62	0.88
		Base		100.487913	3,014,637.38	101.148900	3,034,467.00	19,829.62	0.88
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.880553	1,997,611.05	100.717100	2,014,342.00	16,730.95	0.59
		Base		99.880553	1,997,611.05	100.717100	2,014,342.00	16,730.95	0.59
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6842	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	99.461900	2,983,857.00	-16,143.00	0.87
		Base		100.000000	3,000,000.00	99.461900	2,983,857.00	-16,143.00	0.87
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.006739	5,000,336.95	100.006739	5,000,336.95	0.00	1.45
		Base		100.006739	5,000,336.95	100.006739	5,000,336.95	0.00	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.44741	15 Dec 2044		
		Local	4,741,612.400	107.586284	5,101,324.58	99.948700	4,739,179.95	-362,144.63	1.38
	Original Face:	Base	4,800,000.000	107.586284	5,101,324.58	99.948700	4,739,179.95	-362,144.63	1.38
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.762546	4,988,127.28	99.839400	4,991,970.00	3,842.72	1.45
		Base		99.762546	4,988,127.28	99.839400	4,991,970.00	3,842.72	1.45
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	7,000,000.000	97.773237	6,844,126.60	99.432900	6,960,303.00	116,176.40	2.02
		Base		97.773237	6,844,126.60	99.432900	6,960,303.00	116,176.40	2.02
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.924124	4,996,206.21	100.005200	5,000,260.00	4,053.79	1.45
		Base		99.924124	4,996,206.21	100.005200	5,000,260.00	4,053.79	1.45
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.964519	4,998,225.94	99.856100	4,992,805.00	-5,420.94	1.45
		Base		99.964519	4,998,225.94	99.856100	4,992,805.00	-5,420.94	1.45
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	107.887349	1,763,958.16	109.462600	1,789,713.51	25,755.35	0.52
		Base		107.887349	1,763,958.16	109.462600	1,789,713.51	25,755.35	0.52
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.888273	2,996,648.20	100.496000	3,014,880.00	18,231.80	0.88
		Base		99.888273	2,996,648.20	100.496000	3,014,880.00	18,231.80	0.88
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.765581	4,988,279.07	100.266400	5,013,320.00	25,040.93	1.46
		Base		99.765581	4,988,279.07	100.266400	5,013,320.00	25,040.93	1.46
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	1,283,000.000	100.177629	1,285,278.98	100.177629	1,285,278.98	0.00	0.37
		Base		100.177629	1,285,278.98	100.177629	1,285,278.98	0.00	0.37
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.550979	2,986,529.38	100.283300	3,008,499.00	21,969.62	0.88
		Base		99.550979	2,986,529.38	100.283300	3,008,499.00	21,969.62	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					0.7114	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.761200	2,932,836.00	-67,164.00	0.85
		Base		100.000000	3,000,000.00	97.761200	2,932,836.00	-67,164.00	0.85
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.30655	15 Dec 2021		
		Local	200,068.340	100.000000	200,068.34	100.000000	200,068.34	0.00	0.06
Original Face:		Base	5,000,000.000	100.000000	200,068.34	100.000000	200,068.34	0.00	0.06
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.4739	25 Sep 2019		
		Local	1,026,548.930	100.000000	1,026,548.93	99.541900	1,021,846.31	-4,702.62	0.30
Original Face:		Base	2,000,000.000	100.000000	1,026,548.93	99.541900	1,021,846.31	-4,702.62	0.30
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.888782	2,996,663.46	100.080100	3,002,403.00	5,739.54	0.87
		Base		99.888782	2,996,663.46	100.080100	3,002,403.00	5,739.54	0.87
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.7605	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.711900	4,985,595.00	-14,405.00	1.45
		Base		100.000000	5,000,000.00	99.711900	4,985,595.00	-14,405.00	1.45
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.991591	3,999,663.65	99.920900	3,996,836.00	-2,827.65	1.16
Original Face:		Base	4,000,000.000	99.991591	3,999,663.65	99.920900	3,996,836.00	-2,827.65	1.16
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.976692	4,998,834.61	100.123600	5,006,180.00	7,345.39	1.46
		Base		99.976692	4,998,834.61	100.123600	5,006,180.00	7,345.39	1.46
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5468	30 Oct 2017		
		Local	4,000,000.000	99.883792	3,995,351.68	99.973500	3,998,940.00	3,588.32	1.16
		Base		99.883792	3,995,351.68	99.973500	3,998,940.00	3,588.32	1.16
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.988200	4,999,410.01	100.171900	5,008,595.00	9,184.99	1.46
		Base		99.988200	4,999,410.01	100.171900	5,008,595.00	9,184.99	1.46
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.736334	3,082,090.02	102.240000	3,067,200.00	-14,890.02	0.89
		Base		102.736334	3,082,090.02	102.240000	3,067,200.00	-14,890.02	0.89

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6588	15 Oct 2016		
			5,000,000.000	Local 98.356386	4,917,819.30	99.815400	4,990,770.00	72,950.70	1.45
				Base 98.356386	4,917,819.30	99.815400	4,990,770.00	72,950.70	1.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9241	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.375900	5,018,795.00	18,795.00	1.46
				Base 100.000000	5,000,000.00	100.375900	5,018,795.00	18,795.00	1.46
US DOLLAR Total									
			321,781,706.080	Local	326,408,632.39		326,451,777.84	43,145.45	94.96
	Original Face:		215,735,168.000	Base	326,408,632.39		326,451,777.84	43,145.45	94.96
FIXED INCOME Total									
			321,781,706.080	Base	326,408,632.39		326,451,777.84	43,145.45	94.96
	Original Face:		215,735,168.000						

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Books Closed

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		339,117,833.920	Base		343,728,815.79		343,765,220.68	36,404.89	100.00
Original Face:		215,735,168.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	714,023.950	1.000000	714,023.95	1.000000	714,023.95	0.00	0.07
		Base		1.000000	714,023.95	1.000000	714,023.95	0.00	0.07
US DOLLAR Total									
		Local	714,023.950		714,023.95		714,023.95	0.00	0.07
		Base			714,023.95		714,023.95	0.00	0.07
CASH Total									
		Base	714,023.950		714,023.95		714,023.95	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1X12	ABBEY NATIONAL NA LL					0.285	01 Oct 2015		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.38
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.38
15060XA51	CEDAR SPRING CPTL CO					0.52	05 Jan 2016		
		Local	35,000,000.000	99.861333	34,951,466.67	99.901383	34,965,484.05	14,017.38	3.33
		Base		99.861333	34,951,466.67	99.901383	34,965,484.05	14,017.38	3.33
22533MP62	CREDIT AGRICOLE					0.41	01 Dec 2015		
		Local	40,000,000.000	100.000000	40,000,000.00	100.035073	40,014,029.20	14,029.20	3.81
		Base		100.000000	40,000,000.00	100.035073	40,014,029.20	14,029.20	3.81
45779QXT8	INSTITUTIONAL SECURED					0.34	27 Oct 2015		
		Local	30,000,000.000	99.975444	29,992,633.33	99.975444	29,992,633.33	0.00	2.85
		Base		99.975444	29,992,633.33	99.975444	29,992,633.33	0.00	2.85
53127UYA2	LIBERTY FUNDING LLC					0.3	10 Nov 2015		
		Local	25,000,000.000	99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	2.38
		Base		99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	2.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60689DHE6	MIZUHO BANK LTD					0.29	15 Oct 2015		
		Local	25,000,000.000	99.999999	24,999,999.86	99.999999	24,999,999.86	0.00	2.38
		Base		99.999999	24,999,999.86	99.999999	24,999,999.86	0.00	2.38
78009NHT6	ROYAL BK OF CANADA					0.6593	14 Aug 2017		
		Local	9,942,034.000	100.000001	9,942,034.10	99.610000	9,903,260.07	-38,774.03	0.94
		Base		100.000001	9,942,034.10	99.610000	9,903,260.07	-38,774.03	0.94
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		Local	10,000,000.000	99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	0.95
		Base		99.681111	9,968,111.11	99.702300	9,970,230.00	2,118.89	0.95
926NKW009	AMHERST PIERPONT 04/15 VAR					0.2	01 Oct 2015		
		Local	53,720,394.820	100.000000	53,720,394.82	100.000000	53,720,394.82	0.00	5.11
		Base		100.000000	53,720,394.82	100.000000	53,720,394.82	0.00	5.11
978UHA002	SUN TRUST ROBINSON REPO					0.22	01 Oct 2015		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	7.14
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	7.14
979QHT009	WELLS FARGO REPO					0.13	01 Oct 2015		
		Local	2,279,605.180	100.000000	2,279,605.18	100.000000	2,279,605.18	0.00	0.22
		Base		100.000000	2,279,605.18	100.000000	2,279,605.18	0.00	0.22
US DOLLAR Total									
		Local	330,942,034.000		330,845,911.74		330,837,303.18	-8,608.56	31.48
		Base			330,845,911.74		330,837,303.18	-8,608.56	31.48
CASH EQUIVALENT Total									
		Base	330,942,034.000		330,845,911.74		330,837,303.18	-8,608.56	31.48
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6992	12 Feb 2016		
		Local	4,322,624.000	99.999998	4,322,623.90	99.903700	4,318,461.31	-4,162.59	0.41
		Base		99.999998	4,322,623.90	99.903700	4,318,461.31	-4,162.59	0.41

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00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					1.0611	06 Nov 2015		
		Local	6,483,935.000	100.000000	6,483,935.02	100.000000	6,483,935.02	0.00	0.62
		Base		100.000000	6,483,935.02	100.000000	6,483,935.02	0.00	0.62
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.981495	4,321,824.09	100.149400	4,329,082.00	7,257.91	0.41
		Base		99.981495	4,321,824.09	100.149400	4,329,082.00	7,257.91	0.41
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.970551	3,457,080.64	101.329700	3,504,081.34	47,000.70	0.33
		Base		99.970551	3,457,080.64	101.329700	3,504,081.34	47,000.70	0.33
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999993	2,161,311.85	100.811900	2,178,859.69	17,547.84	0.21
		Base		99.999993	2,161,311.85	100.811900	2,178,859.69	17,547.84	0.21
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	109.806407	3,132,702.11	109.492000	3,123,732.31	-8,969.80	0.30
		Base		109.806407	3,132,702.11	109.492000	3,123,732.31	-8,969.80	0.30
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	101.882923	695,834.89	102.464800	699,808.97	3,974.08	0.07
		Base		101.882923	695,834.89	102.464800	699,808.97	3,974.08	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.6291	23 May 2017		
		Local	8,336,180.000	99.432863	8,288,902.40	99.426400	8,288,363.67	-538.73	0.79
		Base		99.432863	8,288,902.40	99.426400	8,288,363.67	-538.73	0.79
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	5,000,000.000	99.994491	4,999,724.53	99.929800	4,996,490.00	-3,234.53	0.48
	Original Face:	Base	5,000,000.000	99.994491	4,999,724.53	99.929800	4,996,490.00	-3,234.53	0.48
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	5,387,559.810	99.998425	5,387,474.96	100.160600	5,396,212.23	8,737.27	0.51
	Original Face:	Base	7,780,722.000	99.998425	5,387,474.96	100.160600	5,396,212.23	8,737.27	0.51
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.945038	3,456,198.36	100.811300	3,486,154.56	29,956.20	0.33
		Base		99.945038	3,456,198.36	100.811300	3,486,154.56	29,956.20	0.33

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143127AA6	CARMAX AUTO OWNER TRUST CARMX 2015 2 A1					0.35	16 May 2016		
		Local	3,222,089.410	100.000000	3,222,089.41	100.000000	3,222,089.41	0.00	0.31
	Original Face:	Base	10,000,000.000	100.000000	3,222,089.41	100.000000	3,222,089.41	0.00	0.31
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	824,181.080	99.998186	824,166.13	100.087100	824,898.94	732.81	0.08
	Original Face:	Base	1,296,787.000	99.998186	824,166.13	100.087100	824,898.94	732.81	0.08
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.994507	6,051,340.57	99.867600	6,043,660.58	-7,679.99	0.58
	Original Face:	Base	6,051,673.000	99.994507	6,051,340.57	99.867600	6,043,660.58	-7,679.99	0.58
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.378898	2,169,501.16	101.140800	2,185,968.25	16,467.09	0.21
		Base		100.378898	2,169,501.16	101.140800	2,185,968.25	16,467.09	0.21
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.4905	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.695300	4,984,765.00	-15,235.00	0.47
		Base		100.000000	5,000,000.00	99.695300	4,984,765.00	-15,235.00	0.47
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6955	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.07	100.000000	8,645,247.00	-0.07	0.82
		Base		100.000001	8,645,247.07	100.000000	8,645,247.00	-0.07	0.82
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.991659	5,618,942.27	100.774400	5,662,927.72	43,985.45	0.54
		Base		99.991659	5,618,942.27	100.774400	5,662,927.72	43,985.45	0.54
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.973412	9,997,341.24	99.945100	9,994,510.00	-2,831.24	0.95
		Base		99.973412	9,997,341.24	99.945100	9,994,510.00	-2,831.24	0.95
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.57655	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	99.967200	3,456,964.58	-1,134.26	0.33
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	99.967200	3,456,964.58	-1,134.26	0.33
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.65655	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.990300	6,051,085.96	-587.01	0.58
	Original Face:	Base	6,051,673.000	100.000000	6,051,672.97	99.990300	6,051,085.96	-587.01	0.58

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254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.992246	6,051,203.73	99.999400	6,051,636.66	432.93	0.58
Original Face:		Base	6,051,673.000	99.992246	6,051,203.73	99.999400	6,051,636.66	432.93	0.58
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.736416	3,448,984.01	100.495800	3,475,244.25	26,260.24	0.33
		Base		99.736416	3,448,984.01	100.495800	3,475,244.25	26,260.24	0.33
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,111,318.580	102.336374	1,137,283.14	104.289529	1,158,988.91	21,705.77	0.11
Original Face:		Base	2,096,032.000	102.336374	1,137,283.14	104.289529	1,158,988.91	21,705.77	0.11
3130A43H3	FEDERAL HOME LOAN BANK BONDS 02/17 0.7					0.7	27 Feb 2017		
		Local	15,000,000.000	100.000000	15,000,000.00	100.092800	15,013,920.00	13,920.00	1.43
		Base		100.000000	15,000,000.00	100.092800	15,013,920.00	13,920.00	1.43
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.928804	4,751,500.70	101.286400	4,816,052.85	64,552.15	0.46
		Base		99.928804	4,751,500.70	101.286400	4,816,052.85	64,552.15	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,977,722.490	105.666873	6,316,472.41	104.623266	6,254,088.50	-62,383.91	0.60
Original Face:		Base	8,645,247.000	105.666873	6,316,472.41	104.623266	6,254,088.50	-62,383.91	0.60
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,557,008.760	105.547268	2,698,852.90	104.499889	2,672,071.32	-26,781.58	0.25
Original Face:		Base	4,322,624.000	105.547268	2,698,852.90	104.499889	2,672,071.32	-26,781.58	0.25
313384MK2	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/15 0.00000					0.01	01 Oct 2015		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.38
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.38
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	9,734,548.000	100.000000	9,734,548.00	99.940500	9,728,755.94	-5,792.06	0.93
		Base		100.000000	9,734,548.00	99.940500	9,728,755.94	-5,792.06	0.93
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000000	8,645,247.00	99.474700	8,599,833.52	-45,413.48	0.82
		Base		100.000000	8,645,247.00	99.474700	8,599,833.52	-45,413.48	0.82

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3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.00	99.940200	6,480,057.61	-3,877.39	0.62
		Base		100.000000	6,483,935.00	99.940200	6,480,057.61	-3,877.39	0.62
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	100.000000	9,540,000.00	99.767000	9,517,771.80	-22,228.20	0.91
		Base		100.000000	9,540,000.00	99.767000	9,517,771.80	-22,228.20	0.91
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	91.917129	4,595,856.43	92.863000	4,643,150.00	47,293.57	0.44
		Base		91.917129	4,595,856.43	92.863000	4,643,150.00	47,293.57	0.44
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	100.023600	10,809,109.35	2,550.35	1.03
		Base		100.000000	10,806,559.00	100.023600	10,809,109.35	2,550.35	1.03
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.045000	17,125,369.78	-165,124.22	1.63
		Base		100.000000	17,290,494.00	99.045000	17,125,369.78	-165,124.22	1.63
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	853,839.010	103.428076	883,109.26	102.473800	874,961.28	-8,147.98	0.08
Original Face:		Base	2,161,312.000	103.428076	883,109.26	102.473800	874,961.28	-8,147.98	0.08
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,086,375.600	100.161017	2,089,735.01	100.965000	2,106,509.12	16,774.11	0.20
Original Face:		Base	4,322,624.000	100.161017	2,089,735.01	100.965000	2,106,509.12	16,774.11	0.20
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,808,812.460	101.800148	2,859,375.24	99.795000	2,803,054.39	-56,320.85	0.27
Original Face:		Base	4,322,624.000	101.800148	2,859,375.24	99.795000	2,803,054.39	-56,320.85	0.27
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,930,732.870	101.913834	6,044,237.27	100.200500	5,942,623.99	-101,613.28	0.57
Original Face:		Base	8,584,720.000	101.913834	6,044,237.27	100.200500	5,942,623.99	-101,613.28	0.57
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,415,378.020	100.970786	3,448,534.03	100.399600	3,429,025.87	-19,508.16	0.33
Original Face:		Base	5,571,429.000	100.970786	3,448,534.03	100.399600	3,429,025.87	-19,508.16	0.33

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,402,453.950	101.730956	2,444,039.37	102.497500	2,462,455.24	18,415.87	0.23
Original Face:		Base	4,322,624.000	101.730956	2,444,039.37	102.497500	2,462,455.24	18,415.87	0.23
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,008,011.550	100.971519	4,046,950.15	97.639500	3,913,402.44	-133,547.71	0.37
Original Face:		Base	5,111,816.000	100.971519	4,046,950.15	97.639500	3,913,402.44	-133,547.71	0.37
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,036,304.030	99.602208	3,024,225.85	96.449800	2,928,509.16	-95,716.69	0.28
Original Face:		Base	4,322,624.000	99.602208	3,024,225.85	96.449800	2,928,509.16	-95,716.69	0.28
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,044,883.700	101.832685	4,119,013.69	97.684600	3,951,228.46	-167,785.23	0.38
Original Face:		Base	5,326,337.000	101.832685	4,119,013.69	97.684600	3,951,228.46	-167,785.23	0.38
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,036,304.030	100.384959	3,047,992.56	96.962500	2,944,076.30	-103,916.26	0.28
Original Face:		Base	4,322,624.000	100.384959	3,047,992.56	96.962500	2,944,076.30	-103,916.26	0.28
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,965,437.250	100.825879	6,014,704.52	97.591600	5,821,765.66	-192,938.86	0.55
Original Face:		Base	8,645,247.000	100.825879	6,014,704.52	97.591600	5,821,765.66	-192,938.86	0.55
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,313,824.360	100.495771	3,330,253.33	98.791100	3,273,763.54	-56,489.79	0.31
Original Face:		Base	4,322,624.000	100.495771	3,330,253.33	98.791100	3,273,763.54	-56,489.79	0.31
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,235,113.440	101.963656	4,318,276.52	99.389700	4,209,266.54	-109,009.98	0.40
Original Face:		Base	6,483,935.000	101.963656	4,318,276.52	99.389700	4,209,266.54	-109,009.98	0.40
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,994,064.950	99.815251	2,988,533.45	98.605400	2,952,309.72	-36,223.73	0.28
Original Face:		Base	4,322,624.000	99.815251	2,988,533.45	98.605400	2,952,309.72	-36,223.73	0.28
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,714.00	100.007600	16,664,980.44	1,266.44	1.59
		Base		100.000000	16,663,714.00	100.007600	16,664,980.44	1,266.44	1.59

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	799,339.000	97.852369	782,172.15	99.656200	796,590.87	14,418.72	0.08
Original Face:		Base	2,161,312.000	97.852369	782,172.15	99.656200	796,590.87	14,418.72	0.08
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,966,310.060	100.161863	1,969,492.79	100.658600	1,979,260.18	9,767.39	0.19
Original Face:		Base	4,527,840.000	100.161863	1,969,492.79	100.658600	1,979,260.18	9,767.39	0.19
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	882,538.600	102.146500	901,482.29	104.077600	918,524.99	17,042.70	0.09
Original Face:		Base	4,322,624.000	102.146500	901,482.29	104.077600	918,524.99	17,042.70	0.09
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,676,364.100	101.677327	2,721,255.49	102.063400	2,731,588.20	10,332.71	0.26
Original Face:		Base	8,645,247.000	101.677327	2,721,255.49	102.063400	2,731,588.20	10,332.71	0.26
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,282,342.350	99.271901	1,273,005.63	99.143800	1,271,362.93	-1,642.70	0.12
Original Face:		Base	2,161,312.000	99.271901	1,273,005.63	99.143800	1,271,362.93	-1,642.70	0.12
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,256,242.370	99.972787	1,255,900.51	100.568600	1,263,385.36	7,484.85	0.12
Original Face:		Base	2,161,312.000	99.972787	1,255,900.51	100.568600	1,263,385.36	7,484.85	0.12
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,179,046.560	99.945667	1,178,405.95	100.030100	1,179,401.45	995.50	0.11
Original Face:		Base	2,472,541.000	99.945667	1,178,405.95	100.030100	1,179,401.45	995.50	0.11
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,641,721.570	100.335355	1,647,227.16	100.798740	1,654,834.66	7,607.50	0.16
Original Face:		Base	4,322,624.000	100.335355	1,647,227.16	100.798740	1,654,834.66	7,607.50	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,781,759.220	100.443577	4,802,970.01	100.531600	4,807,179.05	4,209.04	0.46
Original Face:		Base	6,483,935.000	100.443577	4,802,970.01	100.531600	4,807,179.05	4,209.04	0.46
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,134,973.230	100.104473	4,139,293.14	97.292500	4,023,018.83	-116,274.31	0.38
Original Face:		Base	5,619,411.000	100.104473	4,139,293.14	97.292500	4,023,018.83	-116,274.31	0.38

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,476,412.040	101.521857	3,529,318.05	96.554700	3,356,639.22	-172,678.83	0.32
Original Face:		Base	4,322,624.000	101.521857	3,529,318.05	96.554700	3,356,639.22	-172,678.83	0.32
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,318,232.100	100.028696	3,319,184.31	97.876400	3,247,766.12	-71,418.19	0.31
Original Face:		Base	4,322,624.000	100.028696	3,319,184.31	97.876400	3,247,766.12	-71,418.19	0.31
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,295,579.480	100.889774	8,369,391.38	98.494300	8,170,672.94	-198,718.44	0.78
Original Face:		Base	10,806,559.000	100.889774	8,369,391.38	98.494300	8,170,672.94	-198,718.44	0.78
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,773,827.360	100.565779	7,817,810.07	100.320000	7,798,703.61	-19,106.46	0.74
Original Face:		Base	10,806,559.000	100.565779	7,817,810.07	100.320000	7,798,703.61	-19,106.46	0.74
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,559,392.500	100.641633	3,582,230.75	100.556500	3,579,200.52	-3,030.23	0.34
Original Face:		Base	4,322,624.000	100.641633	3,582,230.75	100.556500	3,579,200.52	-3,030.23	0.34
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,258,745.750	99.885055	5,252,701.10	97.138600	5,108,272.00	-144,429.10	0.49
Original Face:		Base	6,483,935.000	99.885055	5,252,701.10	97.138600	5,108,272.00	-144,429.10	0.49
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,099,834.940	104.089340	5,308,384.53	102.897782	5,247,617.04	-60,767.49	0.50
Original Face:		Base	6,483,935.000	104.089340	5,308,384.53	102.897782	5,247,617.04	-60,767.49	0.50
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	40,042.770	99.596282	39,881.11	101.494200	40,641.09	759.98	0.00
Original Face:		Base	6,483,935.000	99.596282	39,881.11	101.494200	40,641.09	759.98	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,188,638.780	101.578914	1,207,406.37	103.669300	1,232,253.50	24,847.13	0.12
Original Face:		Base	33,932,595.000	101.578914	1,207,406.37	103.669300	1,232,253.50	24,847.13	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,248,067.360	106.737761	1,332,159.15	108.985900	1,360,217.44	28,058.29	0.13
Original Face:		Base	18,956,866.000	106.737761	1,332,159.15	108.985900	1,360,217.44	28,058.29	0.13

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,529,480.580	99.047063	1,514,905.59	103.324200	1,580,323.57	65,417.98	0.15
Original Face:		Base	4,322,624.000	99.047063	1,514,905.59	103.324200	1,580,323.57	65,417.98	0.15
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	895,115.460	106.195763	950,574.69	107.898300	965,814.36	15,239.67	0.09
Original Face:		Base	6,483,935.000	106.195763	950,574.69	107.898300	965,814.36	15,239.67	0.09
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.988589	4,322,130.30	100.040400	4,324,369.89	2,239.59	0.41
Original Face:		Base	4,322,624.000	99.988589	4,322,130.30	100.040400	4,324,369.89	2,239.59	0.41
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.991456	4,322,254.24	99.907500	4,318,625.12	-3,629.12	0.41
Original Face:		Base	4,322,624.000	99.991456	4,322,254.24	99.907500	4,318,625.12	-3,629.12	0.41
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	2,618,675.030	99.999890	2,618,672.16	99.980400	2,618,161.77	-510.39	0.25
Original Face:		Base	11,850,000.000	99.999890	2,618,672.16	99.980400	2,618,161.77	-510.39	0.25
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999698	9,999,969.83	100.036000	10,003,600.00	3,630.17	0.95
Original Face:		Base	10,000,000.000	99.999698	9,999,969.83	100.036000	10,003,600.00	3,630.17	0.95
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.991958	7,999,356.61	100.419700	8,033,576.00	34,219.39	0.76
Original Face:		Base	8,000,000.000	99.991958	7,999,356.61	100.419700	8,033,576.00	34,219.39	0.76
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.68655	15 May 2019		
		Local	3,025,836.000	100.000000	3,025,836.00	99.987300	3,025,451.72	-384.28	0.29
Original Face:		Base	3,025,836.000	100.000000	3,025,836.00	99.987300	3,025,451.72	-384.28	0.29
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.65655	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.106100	8,654,419.61	9,172.61	0.82
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	100.106100	8,654,419.61	9,172.61	0.82
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.994224	6,249,638.98	99.921400	6,245,087.50	-4,551.48	0.59
Original Face:		Base	6,250,000.000	99.994224	6,249,638.98	99.921400	6,245,087.50	-4,551.48	0.59

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36962G2V5	GENERAL ELEC CAP CORP COMPANY GUAR 05/16 VAR					0.5116	11 May 2016		
		Local	8,645,247.000	99.787341	8,626,862.13	100.090300	8,653,053.66	26,191.53	0.82
		Base		99.787341	8,626,862.13	100.090300	8,653,053.66	26,191.53	0.82
36962G5T7	GENERAL ELEC CAP CORP COMPANY GUAR 02/16 VAR					1.1114	08 Feb 2016		
		Local	2,161,312.000	99.999998	2,161,311.95	100.236500	2,166,423.50	5,111.55	0.21
		Base		99.999998	2,161,311.95	100.236500	2,166,423.50	5,111.55	0.21
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.998021	864,507.89	100.089300	865,297.02	789.13	0.08
		Base		99.998021	864,507.89	100.089300	865,297.02	789.13	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5941	29 Jan 2016		
		Local	1,080,656.000	99.999998	1,080,655.98	99.944500	1,080,056.24	-599.74	0.10
		Base		99.999998	1,080,655.98	99.944500	1,080,056.24	-599.74	0.10
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4968	30 Apr 2018		
		Local	4,322,624.000	100.483057	4,343,504.72	100.855700	4,359,612.69	16,107.97	0.41
		Base		100.483057	4,343,504.72	100.855700	4,359,612.69	16,107.97	0.41
38147QTR7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/18 VAR					1.0	12 Feb 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.859000	4,992,950.00	-7,050.00	0.48
		Base		100.000000	5,000,000.00	99.859000	4,992,950.00	-7,050.00	0.48
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	24,887.140	100.137862	24,921.45	102.445600	25,495.78	574.33	0.00
	Original Face:	Base	1,880,341.000	100.137862	24,921.45	102.445600	25,495.78	574.33	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,391,778.010	102.544379	5,528,965.29	99.759200	5,378,794.61	-150,170.68	0.51
	Original Face:	Base	7,989,505.000	102.544379	5,528,965.29	99.759200	5,378,794.61	-150,170.68	0.51
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.993742	864,470.90	101.953000	881,409.17	16,938.27	0.08
		Base		99.993742	864,470.90	101.953000	881,409.17	16,938.27	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.718395	6,980,287.64	101.089200	7,076,244.00	95,956.36	0.67
		Base		99.718395	6,980,287.64	101.089200	7,076,244.00	95,956.36	0.67

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44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	4,970,378.450	99.998109	4,970,284.45	99.980500	4,969,409.23	-875.22	0.47
	Original Face:	Base	10,000,000.000	99.998109	4,970,284.45	99.980500	4,969,409.23	-875.22	0.47
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.993883	9,999,388.26	100.012200	10,001,220.00	1,831.74	0.95
	Original Face:	Base	10,000,000.000	99.993883	9,999,388.26	100.012200	10,001,220.00	1,831.74	0.95
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.969561	1,296,392.27	101.191000	1,312,231.73	15,839.46	0.12
		Base		99.969561	1,296,392.27	101.191000	1,312,231.73	15,839.46	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.244	11 Feb 2016		
		Local	8,645,247.000	100.000000	8,645,247.02	99.997500	8,645,030.87	-216.15	0.82
		Base		100.000000	8,645,247.02	99.997500	8,645,030.87	-216.15	0.82
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.160439	4,602,321.08	101.148900	4,647,740.37	45,419.29	0.44
		Base		100.160439	4,602,321.08	101.148900	4,647,740.37	45,419.29	0.44
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6842	12 Feb 2019		
		Local	1,512,918.000	100.000012	1,512,918.18	99.461900	1,504,776.99	-8,141.19	0.14
		Base		100.000012	1,512,918.18	99.461900	1,504,776.99	-8,141.19	0.14
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1951	25 Jan 2018		
		Local	3,509,970.000	100.159861	3,515,581.07	100.453700	3,525,894.73	10,313.66	0.34
		Base		100.159861	3,515,581.07	100.453700	3,525,894.73	10,313.66	0.34
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.921112	3,996,844.46	99.393200	3,975,728.00	-21,116.46	0.38
		Base		99.921112	3,996,844.46	99.393200	3,975,728.00	-21,116.46	0.38
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.666	13 Jun 2016		
		Local	4,322,624.000	99.662184	4,308,021.49	99.785700	4,313,360.62	5,339.13	0.41
		Base		99.662184	4,308,021.49	99.785700	4,313,360.62	5,339.13	0.41
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.6291	23 Nov 2016		
		Local	4,322,624.000	99.971357	4,321,385.86	100.907400	4,361,847.49	40,461.63	0.41
		Base		99.971357	4,321,385.86	100.907400	4,361,847.49	40,461.63	0.41

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49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.955161	3,024,479.25	100.079100	3,028,229.44	3,750.19	0.29
		Base		99.955161	3,024,479.25	100.079100	3,028,229.44	3,750.19	0.29
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.945322	2,998,359.66	99.894400	2,996,832.00	-1,527.66	0.29
		Base		99.945322	2,998,359.66	99.894400	2,996,832.00	-1,527.66	0.29
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.927007	7,494,525.50	100.054000	7,504,050.00	9,524.50	0.71
		Base		99.927007	7,494,525.50	100.054000	7,504,050.00	9,524.50	0.71
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.762539	2,156,179.72	99.839400	2,157,840.93	1,661.21	0.21
		Base		99.762539	2,156,179.72	99.839400	2,157,840.93	1,661.21	0.21
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.702	07 Jun 2017		
		Local	8,104,919.000	99.684049	8,079,311.41	99.432900	8,058,956.00	-20,355.41	0.77
		Base		99.684049	8,079,311.41	99.432900	8,058,956.00	-20,355.41	0.77
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.969318	3,024,907.60	101.484600	3,070,757.56	45,849.96	0.29
		Base		99.969318	3,024,907.60	101.484600	3,070,757.56	45,849.96	0.29
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.992090	6,483,422.13	100.112100	6,491,203.49	7,781.36	0.62
		Base		99.992090	6,483,422.13	100.112100	6,491,203.49	7,781.36	0.62
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.964519	4,998,225.94	99.856100	4,992,805.00	-5,420.94	0.48
		Base		99.964519	4,998,225.94	99.856100	4,992,805.00	-5,420.94	0.48
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.50655	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	99.953700	6,048,871.05	-2,801.92	0.58
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	99.953700	6,048,871.05	-2,801.92	0.58
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.999491	5,999,969.43	100.022700	6,001,362.00	1,392.57	0.57
Original Face:		Base	6,000,000.000	99.999491	5,999,969.43	100.022700	6,001,362.00	1,392.57	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.6036	28 Jan 2016		
		Local	2,161,312.000	99.999998	2,161,311.95	100.061100	2,162,632.56	1,320.61	0.21
		Base		99.999998	2,161,311.95	100.061100	2,162,632.56	1,320.61	0.21
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.943092	6,480,245.13	100.183300	6,495,820.05	15,574.92	0.62
		Base		99.943092	6,480,245.13	100.183300	6,495,820.05	15,574.92	0.62
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.6372	15 Jun 2018		
		Local	4,322,624.000	99.999993	4,322,623.70	99.646300	4,307,334.88	-15,288.82	0.41
		Base		99.999993	4,322,623.70	99.646300	4,307,334.88	-15,288.82	0.41
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	100.139739	2,597,198.23	100.139739	2,597,198.23	0.00	0.25
		Base		100.139739	2,597,198.23	100.139739	2,597,198.23	0.00	0.25
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7968	30 Apr 2018		
		Local	8,645,247.000	99.807913	8,628,640.57	99.187700	8,575,021.66	-53,618.91	0.82
		Base		99.807913	8,628,640.57	99.187700	8,575,021.66	-53,618.91	0.82
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.7939	25 Nov 2027		
		Local	1,459,868.360	99.856982	1,457,780.48	99.349900	1,450,377.76	-7,402.72	0.14
Original Face:		Base	3,025,836.000	99.856982	1,457,780.48	99.349900	1,450,377.76	-7,402.72	0.14
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.60655	15 Aug 2025		
		Local	496,155.960	100.000000	496,155.96	100.326800	497,777.40	1,621.44	0.05
Original Face:		Base	1,729,049.000	100.000000	496,155.96	100.326800	497,777.40	1,621.44	0.05
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.8939	25 Jan 2029		
		Local	1,336,808.990	100.000001	1,336,809.00	97.976200	1,309,754.65	-27,054.35	0.12
Original Face:		Base	2,161,312.000	100.000001	1,336,809.00	97.976200	1,309,754.65	-27,054.35	0.12
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.4739	25 Sep 2019		
		Local	1,109,346.250	100.000001	1,109,346.26	99.541900	1,104,264.33	-5,081.93	0.11
Original Face:		Base	2,161,312.000	100.000001	1,109,346.26	99.541900	1,104,264.33	-5,081.93	0.11
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.4439	25 Sep 2019		
		Local	5,257,850.840	100.000000	5,257,850.84	99.156800	5,213,516.64	-44,334.20	0.50
Original Face:		Base	7,348,460.000	100.000000	5,257,850.84	99.156800	5,213,516.64	-44,334.20	0.50

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.831928	6,988,234.94	102.141400	7,149,898.00	161,663.06	0.68
		Base		99.831928	6,988,234.94	102.141400	7,149,898.00	161,663.06	0.68
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.831911	863,071.83	100.810400	871,531.11	8,459.28	0.08
		Base		99.831911	863,071.83	100.810400	871,531.11	8,459.28	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.000600	6,930,041.98	100.443600	7,031,052.00	101,010.02	0.67
		Base		99.000600	6,930,041.98	100.443600	7,031,052.00	101,010.02	0.67
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.992318	5,999,539.05	99.887400	5,993,244.00	-6,295.05	0.57
Original Face:		Base	6,000,000.000	99.992318	5,999,539.05	99.887400	5,993,244.00	-6,295.05	0.57
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.900897	3,454,671.92	101.170500	3,498,576.05	43,904.13	0.33
		Base		99.900897	3,454,671.92	101.170500	3,498,576.05	43,904.13	0.33
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.976685	2,160,808.10	100.123600	2,163,983.38	3,175.28	0.21
		Base		99.976685	2,160,808.10	100.123600	2,163,983.38	3,175.28	0.21
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.5468	30 Oct 2017		
		Local	2,161,312.000	99.767578	2,156,288.63	99.973500	2,160,739.25	4,450.62	0.21
		Base		99.767578	2,156,288.63	99.973500	2,160,739.25	4,450.62	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.5468	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.07	99.865300	8,633,601.85	-11,645.22	0.82
		Base		100.000001	8,645,247.07	99.865300	8,633,601.85	-11,645.22	0.82
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.031200	5,001,560.00	1,560.00	0.48
		Base		100.000000	5,000,000.00	100.031200	5,001,560.00	1,560.00	0.48
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.987837	5,499,331.02	99.990000	5,499,450.00	118.98	0.52
Original Face:		Base	5,500,000.000	99.987837	5,499,331.02	99.990000	5,499,450.00	118.98	0.52

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.037162	10,003,716.19	101.822900	10,182,290.00	178,573.81	0.97
		Base		100.037162	10,003,716.19	101.822900	10,182,290.00	178,573.81	0.97
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.770192	9,977,019.22	100.274700	10,027,470.00	50,450.78	0.95
		Base		99.770192	9,977,019.22	100.274700	10,027,470.00	50,450.78	0.95
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.355436	2,147,380.96	99.487000	2,150,224.47	2,843.51	0.20
		Base		99.355436	2,147,380.96	99.487000	2,150,224.47	2,843.51	0.20
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.394094	19,878,818.77	101.338500	20,267,700.00	388,881.23	1.93
		Base		99.394094	19,878,818.77	101.338500	20,267,700.00	388,881.23	1.93
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.967558	19,993,511.60	100.082000	20,016,400.00	22,888.40	1.90
		Base		99.967558	19,993,511.60	100.082000	20,016,400.00	22,888.40	1.90
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.988200	19,997,640.04	100.171900	20,034,380.00	36,739.96	1.91
		Base		99.988200	19,997,640.04	100.171900	20,034,380.00	36,739.96	1.91
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.995114	6,483,618.54	99.757100	6,468,185.84	-15,432.70	0.62
Original Face:		Base	6,483,935.000	99.995114	6,483,618.54	99.757100	6,468,185.84	-15,432.70	0.62
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	109.364177	4,727,402.16	109.425000	4,730,031.31	2,629.15	0.45
		Base		109.364177	4,727,402.16	109.425000	4,730,031.31	2,629.15	0.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.9241	23 Apr 2018		
		Local	4,322,624.000	99.999993	4,322,623.70	100.375900	4,338,872.74	16,249.04	0.41
		Base		99.999993	4,322,623.70	100.375900	4,338,872.74	16,249.04	0.41
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.6093	14 May 2018		
		Local	3,458,099.000	99.999997	3,458,098.89	99.940900	3,456,055.26	-2,043.63	0.33
		Base		99.999997	3,458,098.89	99.940900	3,456,055.26	-2,043.63	0.33

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Holdings

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		718,466,150.730	Local		720,137,852.75		719,514,268.31	-623,584.44	68.46
	Original Face:	426,252,421.000	Base		720,137,852.75		719,514,268.31	-623,584.44	68.46
FIXED INCOME Total									
		718,466,150.730	Base		720,137,852.75		719,514,268.31	-623,584.44	68.46
	Original Face:	426,252,421.000							

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

As of: *September 30, 2015* *View Date:* *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,050,122,208.680	Base	1,051,697,788.44		1,051,065,595.44	-632,193.00	100.00
Original Face:		426,252,421.000						

& Issue has redenominated but Local is not converted
# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-40.200	Local	-40.20	-40.20	0.00	0.00		0.00
		Base	-40.20	-40.20	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,533,505.080	Local	4,533,505.08	4,533,505.08	0.61	0.00		0.00
		Base	4,533,505.08	4,533,505.08	0.61	0.00	0.00	0.00
EQUITY								
	20,649,744.000	Local	575,538,683.10	739,350,139.92	99.39	163,811,456.82		163,811,456.82
		Base	575,538,683.10	739,350,139.92	99.39	163,811,456.82	0.00	163,811,456.82
US DOLLAR Total								
	25,183,208.880	Local	580,072,147.98	743,883,604.80	100.00	163,811,456.82		163,811,456.82
		Base	580,072,147.98	743,883,604.80	100.00	163,811,456.82	0.00	163,811,456.82
FUND Total								
	25,183,208.880	Base	580,072,147.98	743,883,604.80	100.00	163,811,456.82	0.00	163,811,456.82

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,019,132.440	Local	1,019,132.44	1,019,132.44	0.21	0.00		0.00
		Base	1,019,132.44	1,019,132.44	0.21	0.00	0.00	0.00
EQUITY								
	18,778,855.000	Local	410,243,944.94	476,415,556.60	99.79	66,171,611.66		66,171,611.66
		Base	410,243,944.94	476,415,556.60	99.79	66,171,611.66	0.00	66,171,611.66
US DOLLAR Total								
	19,797,987.440	Local	411,263,077.38	477,434,689.04	100.00	66,171,611.66		66,171,611.66
		Base	411,263,077.38	477,434,689.04	100.00	66,171,611.66	0.00	66,171,611.66
FUND Total								
	19,797,987.440	Base	411,263,077.38	477,434,689.04	100.00	66,171,611.66	0.00	66,171,611.66

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,312,538.230	Local	4,312,538.23	4,312,538.23	0.23	0.00		0.00
		Base	4,312,538.23	4,312,538.23	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	5,000,000.000	Local	5,000,000.00	5,001,900.00	0.26	1,900.00		1,900.00
		Base	5,000,000.00	5,001,900.00	0.26	1,900.00	0.00	1,900.00
EQUITY								
	638,823.270	Local	638,823.27	638,823.27	0.03	0.00		0.00
		Base	638,823.27	638,823.27	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,767,169,132.000	Local	1,838,694,762.73	1,886,710,706.08	99.48	48,015,943.35		48,015,943.35
Original Face:	1,323,631,959.000	Base	1,838,694,762.73	1,886,710,706.08	99.48	48,015,943.35	0.00	48,015,943.35
US DOLLAR Total								
	1,777,120,493.500	Local	1,848,646,124.23	1,896,663,967.58	100.00	48,017,843.35		48,017,843.35
Original Face:	1,323,631,959.000	Base	1,848,646,124.23	1,896,663,967.58	100.00	48,017,843.35	0.00	48,017,843.35
FUND Total								
	1,777,120,493.500	Base	1,848,646,124.23	1,896,663,967.58	100.00	48,017,843.35	0.00	48,017,843.35
Original Face:	1,323,631,959.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	659,143.030	Local	659,143.03	659,143.03	0.27	0.00		0.00
		Base	659,143.03	659,143.03	0.27	0.00	0.00	0.00
CASH EQUIVALENT								
	19,500,000.000	Local	19,500,000.00	19,500,950.00	7.95	950.00		950.00
		Base	19,500,000.00	19,500,950.00	7.95	950.00	0.00	950.00
FIXED INCOME								
	222,372,771.640	Local	224,429,911.00	225,242,868.40	91.78	812,957.40		812,957.40
Original Face:	164,939,358.000	Base	224,429,911.00	225,242,868.40	91.78	812,957.40	0.00	812,957.40
US DOLLAR Total								
	242,531,914.670	Local	244,589,054.03	245,402,961.43	100.00	813,907.40		813,907.40
Original Face:	164,939,358.000	Base	244,589,054.03	245,402,961.43	100.00	813,907.40	0.00	813,907.40
FUND Total								
	242,531,914.670	Base	244,589,054.03	245,402,961.43	100.00	813,907.40	0.00	813,907.40
Original Face:	164,939,358.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,221,703.610	Local	1,221,703.61	1,221,703.61	0.84	0.00		0.00
		Base	1,221,703.61	1,221,703.61	0.84	0.00	0.00	0.00
CASH EQUIVALENT								
	38,673,329.740	Local	38,673,329.74	38,673,329.74	26.59	0.00		0.00
		Base	38,673,329.74	38,673,329.74	26.59	0.00	0.00	0.00
FIXED INCOME								
	103,060,137.930	Local	105,486,559.39	105,532,960.59	72.57	46,401.20		46,401.20
Original Face:	108,556,139.000	Base	105,486,559.39	105,532,960.59	72.57	46,401.20	0.00	46,401.20
US DOLLAR Total								
	142,955,171.280	Local	145,381,592.74	145,427,993.94	100.00	46,401.20		46,401.20
Original Face:	108,556,139.000	Base	145,381,592.74	145,427,993.94	100.00	46,401.20	0.00	46,401.20
FUND Total								
	142,955,171.280	Base	145,381,592.74	145,427,993.94	100.00	46,401.20	0.00	46,401.20
Original Face:	108,556,139.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	15,481.350	Local	15,481.35	15,481.35	0.00	0.00		0.00
		Base	15,481.35	15,481.35	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	9,509,095.070	Local	9,509,095.07	9,509,095.07	0.53	0.00		0.00
		Base	9,509,095.07	9,509,095.07	0.53	0.00	0.00	0.00
EQUITY								
	31,727,013.000	Local	1,226,816,076.79	1,789,693,613.76	99.47	562,877,536.97		562,877,536.97
		Base	1,226,816,076.79	1,789,693,613.76	99.47	562,877,536.97	0.00	562,877,536.97
US DOLLAR Total								
	41,251,589.420	Local	1,236,340,653.21	1,799,218,190.18	100.00	562,877,536.97		562,877,536.97
		Base	1,236,340,653.21	1,799,218,190.18	100.00	562,877,536.97	0.00	562,877,536.97
FUND Total								
	41,251,589.420	Base	1,236,340,653.21	1,799,218,190.18	100.00	562,877,536.97	0.00	562,877,536.97

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	422,761,134.310	Local	422,597,551.13	422,685,034.31	38.50	87,483.18		87,483.18
		Base	422,597,551.13	422,685,034.31	38.50	87,483.18	0.00	87,483.18
FIXED INCOME								
	668,285,847.140	Local	677,465,007.56	675,275,055.83	61.50	-2,189,951.73		-2,189,951.73
Original Face:	667,307,595.000	Base	677,465,007.56	675,275,055.83	61.50	-2,189,951.73	0.00	-2,189,951.73
US DOLLAR Total								
	1,091,046,981.440	Local	1,100,062,558.68	1,097,960,090.13	100.00	-2,102,468.55		-2,102,468.55
Original Face:	667,307,595.000	Base	1,100,062,558.68	1,097,960,090.13	100.00	-2,102,468.55	0.00	-2,102,468.55
FUND Total								
	1,091,046,981.440	Base	1,100,062,558.68	1,097,960,090.13	100.00	-2,102,468.55	0.00	-2,102,468.55
Original Face:	667,307,595.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-527,761.900	Local	-527,761.90	-527,761.90	0.04	0.00		0.00
		Base	-527,761.90	-527,761.90	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	565,417,990.550	Local	565,299,896.21	565,264,476.93	42.94	-35,419.28		-35,419.28
		Base	565,299,896.21	565,264,476.93	42.94	-35,419.28	0.00	-35,419.28
FIXED INCOME								
	749,752,644.550	Local	752,894,366.02	750,525,449.88	57.02	-2,368,916.14		-2,368,916.14
Original Face:	635,742,345.000	Base	752,894,366.02	750,525,449.88	57.02	-2,368,916.14	0.00	-2,368,916.14
US DOLLAR Total								
	1,314,642,873.200	Local	1,317,666,500.33	1,315,262,164.91	100.00	-2,404,335.42		-2,404,335.42
Original Face:	635,742,345.000	Base	1,317,666,500.33	1,315,262,164.91	100.00	-2,404,335.42	0.00	-2,404,335.42
FUND Total								
	1,314,642,873.200	Base	1,317,666,500.33	1,315,262,164.91	100.00	-2,404,335.42	0.00	-2,404,335.42
Original Face:	635,742,345.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	2,261,486.250	Local	2,262,018.04	2,262,018.04	2.22	0.00		0.00
		Base	2,262,018.04	2,262,018.04	2.22	0.00	0.00	0.00
FIXED INCOME								
	99,658,027.170	Local	99,808,782.11	99,851,003.01	97.78	42,220.90		42,220.90
Original Face:	56,403,000.000	Base	99,808,782.13	99,851,003.01	97.78	42,220.90	-0.02	42,220.88
US DOLLAR Total								
	101,919,513.420	Local	102,070,800.15	102,113,021.05	100.00	42,220.90		42,220.90
Original Face:	56,403,000.000	Base	102,070,800.17	102,113,021.05	100.00	42,220.90	-0.02	42,220.88
FUND Total								
	101,919,513.420	Base	102,070,800.17	102,113,021.05	100.00	42,220.90	-0.02	42,220.88
Original Face:	56,403,000.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,994.440	Local	-2,994.44	-2,994.44	0.00	0.00		0.00
		Base	-2,994.44	-2,994.44	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	349,411,002.410	Local	349,355,790.89	349,377,652.41	38.29	21,861.52		21,861.52
		Base	349,355,790.89	349,377,652.41	38.29	21,861.52	0.00	21,861.52
FIXED INCOME								
	563,369,067.600	Local	564,538,159.33	563,013,545.87	61.71	-1,524,613.46		-1,524,613.46
Original Face:	295,821,631.000	Base	564,538,159.43	563,013,545.87	61.71	-1,524,613.46	-0.10	-1,524,613.56
US DOLLAR Total								
	912,777,075.570	Local	913,890,955.78	912,388,203.84	100.00	-1,502,751.94		-1,502,751.94
Original Face:	295,821,631.000	Base	913,890,955.88	912,388,203.84	100.00	-1,502,751.94	-0.10	-1,502,752.04
FUND Total								
	912,777,075.570	Base	913,890,955.88	912,388,203.84	100.00	-1,502,751.94	-0.10	-1,502,752.04
Original Face:	295,821,631.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	15,657,911.110	Local	15,657,911.11	15,657,911.11	1.50	0.00		0.00
		Base	15,657,911.11	15,657,911.11	1.50	0.00	0.00	0.00
CASH EQUIVALENT								
	889,665,138.170	Local	889,486,617.09	889,499,084.79	85.25	12,467.70		12,467.70
		Base	889,486,617.09	889,499,084.79	85.25	12,467.70	0.00	12,467.70
FIXED INCOME								
	138,167,369.900	Local	138,203,443.31	138,193,974.61	13.25	-9,468.70		-9,468.70
Original Face:	171,000,000.000	Base	138,203,443.31	138,193,974.61	13.25	-9,468.70	0.00	-9,468.70
US DOLLAR Total								
	1,043,490,419.180	Local	1,043,347,971.51	1,043,350,970.51	100.00	2,999.00		2,999.00
Original Face:	171,000,000.000	Base	1,043,347,971.51	1,043,350,970.51	100.00	2,999.00	0.00	2,999.00
FUND Total								
	1,043,490,419.180	Base	1,043,347,971.51	1,043,350,970.51	100.00	2,999.00	0.00	2,999.00
Original Face:	171,000,000.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-45,602.460	Local	-45,602.46	-45,602.46	0.01	0.00		0.00
		Base	-45,602.46	-45,602.46	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	641,888,717.680	Local	641,750,433.67	641,832,557.27	73.55	82,123.60		82,123.60
		Base	641,750,433.67	641,832,557.27	73.55	82,123.60	0.00	82,123.60
FIXED INCOME								
	230,000,000.000	Local	230,756,519.10	230,809,409.27	26.45	52,890.17		52,890.17
		Base	230,756,519.10	230,809,409.27	26.45	52,890.17	0.00	52,890.17
US DOLLAR Total								
	871,843,115.220	Local	872,461,350.31	872,596,364.08	100.00	135,013.77		135,013.77
		Base	872,461,350.31	872,596,364.08	100.00	135,013.77	0.00	135,013.77
FUND Total								
	871,843,115.220	Base	872,461,350.31	872,596,364.08	100.00	135,013.77	0.00	135,013.77

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	14,734,045.660	Local	14,734,045.66	14,734,045.66	4.72	0.00		0.00
		Base	14,734,045.66	14,734,045.66	4.72	0.00	0.00	0.00
FIXED INCOME								
	283,600,000.000	Local	297,103,159.79	297,395,249.40	95.28	292,089.61		292,089.61
		Base	297,103,159.79	297,395,249.40	95.28	292,089.61	0.00	292,089.61
US DOLLAR Total								
	298,334,045.660	Local	311,837,205.45	312,129,295.06	100.00	292,089.61		292,089.61
		Base	311,837,205.45	312,129,295.06	100.00	292,089.61	0.00	292,089.61
FUND Total								
	298,334,045.660	Base	311,837,205.45	312,129,295.06	100.00	292,089.61	0.00	292,089.61

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	9,099,028.680	Local	9,099,028.68	9,099,028.68	2.92	0.00		0.00
		Base	9,099,028.68	9,099,028.68	2.92	0.00	0.00	0.00
CASH EQUIVALENT								
	62,856,768.490	Local	62,835,580.63	62,836,640.07	20.16	1,059.44		1,059.44
		Base	62,835,580.63	62,836,640.07	20.16	1,059.44	0.00	1,059.44
FIXED INCOME								
	236,705,292.240	Local	238,023,982.38	239,765,963.27	76.92	1,741,980.89		1,741,980.89
Original Face:	194,859,028.000	Base	238,023,982.38	239,765,963.27	76.92	1,741,980.89	0.00	1,741,980.89
US DOLLAR Total								
	308,661,089.410	Local	309,958,591.69	311,701,632.02	100.00	1,743,040.33		1,743,040.33
Original Face:	194,859,028.000	Base	309,958,591.69	311,701,632.02	100.00	1,743,040.33	0.00	1,743,040.33
FUND Total								
	308,661,089.410	Base	309,958,591.69	311,701,632.02	100.00	1,743,040.33	0.00	1,743,040.33
Original Face:	194,859,028.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	336,127.840	Local	336,127.84	336,127.84	0.10	0.00		0.00
		Base	336,127.84	336,127.84	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	17,000,000.000	Local	16,984,055.56	16,977,315.00	4.94	-6,740.56		-6,740.56
		Base	16,984,055.56	16,977,315.00	4.94	-6,740.56	0.00	-6,740.56
FIXED INCOME								
	321,781,706.080	Local	326,408,632.39	326,451,777.84	94.96	43,145.45		43,145.45
Original Face:	215,735,168.000	Base	326,408,632.39	326,451,777.84	94.96	43,145.45	0.00	43,145.45
US DOLLAR Total								
	339,117,833.920	Local	343,728,815.79	343,765,220.68	100.00	36,404.89		36,404.89
Original Face:	215,735,168.000	Base	343,728,815.79	343,765,220.68	100.00	36,404.89	0.00	36,404.89
FUND Total								
	339,117,833.920	Base	343,728,815.79	343,765,220.68	100.00	36,404.89	0.00	36,404.89
Original Face:	215,735,168.000							

Holdings

Currency Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *October 20, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	714,023.950	Local	714,023.95	714,023.95	0.07	0.00		0.00
		Base	714,023.95	714,023.95	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	330,942,034.000	Local	330,845,911.74	330,837,303.18	31.48	-8,608.56		-8,608.56
		Base	330,845,911.74	330,837,303.18	31.48	-8,608.56	0.00	-8,608.56
FIXED INCOME								
	718,466,150.730	Local	720,137,852.75	719,514,268.31	68.46	-623,584.44		-623,584.44
Original Face:	426,252,421.000	Base	720,137,852.75	719,514,268.31	68.46	-623,584.44	0.00	-623,584.44
US DOLLAR Total								
	1,050,122,208.680	Local	1,051,697,788.44	1,051,065,595.44	100.00	-632,193.00		-632,193.00
Original Face:	426,252,421.000	Base	1,051,697,788.44	1,051,065,595.44	100.00	-632,193.00	0.00	-632,193.00
FUND Total								
	1,050,122,208.680	Base	1,051,697,788.44	1,051,065,595.44	100.00	-632,193.00	0.00	-632,193.00
Original Face:	426,252,421.000							

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-40.200	-40.20	-40.20	0.00	0.00	0.00	0.00
CASH Total	-40.200	-40.20	-40.20	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,533,505.080	4,533,505.08	4,533,505.08	0.61	0.00	0.00	0.00
CASH EQUIVALENT Total	4,533,505.080	4,533,505.08	4,533,505.08	0.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,649,744.000	575,538,683.10	739,350,139.92	99.39	163,811,456.82	0.00	163,811,456.82
EQUITY Total	20,649,744.000	575,538,683.10	739,350,139.92	99.39	163,811,456.82	0.00	163,811,456.82

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,183,208.880	580,072,147.98	743,883,604.80	100.00	163,811,456.82	0.00	163,811,456.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,019,132.440	1,019,132.44	1,019,132.44	0.21	0.00	0.00	0.00
CASH EQUIVALENT Total	1,019,132.440	1,019,132.44	1,019,132.44	0.21	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	18,778,855.000	410,243,944.94	476,415,556.60	99.79	66,171,611.66	0.00	66,171,611.66
EQUITY Total							
	18,778,855.000	410,243,944.94	476,415,556.60	99.79	66,171,611.66	0.00	66,171,611.66

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	19,797,987.440	411,263,077.38	477,434,689.04	100.00	66,171,611.66	0.00	66,171,611.66

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,312,538.230	4,312,538.23	4,312,538.23	0.23	0.00	0.00	0.00
CASH Total	4,312,538.230	4,312,538.23	4,312,538.23	0.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,000,000.000	5,000,000.00	5,001,900.00	0.26	1,900.00	0.00	1,900.00
CASH EQUIVALENT Total	5,000,000.000	5,000,000.00	5,001,900.00	0.26	1,900.00	0.00	1,900.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	638,823.270	638,823.27	638,823.27	0.03	0.00	0.00	0.00
EQUITY Total	638,823.270	638,823.27	638,823.27	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,767,169,132.000	1,838,694,762.73	1,886,710,706.08	99.48	48,015,943.35	0.00	48,015,943.35
FIXED INCOME Total	1,767,169,132.000	1,838,694,762.73	1,886,710,706.08	99.48	48,015,943.35	0.00	48,015,943.35

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,777,120,493.500	1,848,646,124.23	1,896,663,967.58	100.00	48,017,843.35	0.00	48,017,843.35

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	659,143.030	659,143.03	659,143.03	0.27	0.00	0.00	0.00
CASH Total	659,143.030	659,143.03	659,143.03	0.27	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	19,500,000.000	19,500,000.00	19,500,950.00	7.95	950.00	0.00	950.00
CASH EQUIVALENT Total	19,500,000.000	19,500,000.00	19,500,950.00	7.95	950.00	0.00	950.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	222,372,771.640	224,429,911.00	225,242,868.40	91.78	812,957.40	0.00	812,957.40
FIXED INCOME Total	222,372,771.640	224,429,911.00	225,242,868.40	91.78	812,957.40	0.00	812,957.40

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	242,531,914.670	244,589,054.03	245,402,961.43	100.00	813,907.40	0.00	813,907.40

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,221,703.610	1,221,703.61	1,221,703.61	0.84	0.00	0.00	0.00
CASH Total	1,221,703.610	1,221,703.61	1,221,703.61	0.84	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	38,673,329.740	38,673,329.74	38,673,329.74	26.59	0.00	0.00	0.00
CASH EQUIVALENT Total	38,673,329.740	38,673,329.74	38,673,329.74	26.59	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	103,060,137.930	105,486,559.39	105,532,960.59	72.57	46,401.20	0.00	46,401.20
FIXED INCOME Total	103,060,137.930	105,486,559.39	105,532,960.59	72.57	46,401.20	0.00	46,401.20

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	142,955,171.280	145,381,592.74	145,427,993.94	100.00	46,401.20	0.00	46,401.20

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,481.350	15,481.35	15,481.35	0.00	0.00	0.00	0.00
CASH Total	15,481.350	15,481.35	15,481.35	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,509,095.070	9,509,095.07	9,509,095.07	0.53	0.00	0.00	0.00
CASH EQUIVALENT Total	9,509,095.070	9,509,095.07	9,509,095.07	0.53	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	31,727,013.000	1,226,816,076.79	1,789,693,613.76	99.47	562,877,536.97	0.00	562,877,536.97
EQUITY Total	31,727,013.000	1,226,816,076.79	1,789,693,613.76	99.47	562,877,536.97	0.00	562,877,536.97

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	41,251,589.420	1,236,340,653.21	1,799,218,190.18	100.00	562,877,536.97	0.00	562,877,536.97

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	422,761,134.310	422,597,551.13	422,685,034.31	38.50	87,483.18	0.00	87,483.18
CASH EQUIVALENT Total	422,761,134.310	422,597,551.13	422,685,034.31	38.50	87,483.18	0.00	87,483.18

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	668,285,847.140	677,465,007.56	675,275,055.83	61.50	-2,189,951.73	0.00	-2,189,951.73
FIXED INCOME Total							
	668,285,847.140	677,465,007.56	675,275,055.83	61.50	-2,189,951.73	0.00	-2,189,951.73

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,091,046,981.440	1,100,062,558.68	1,097,960,090.13	100.00	-2,102,468.55	0.00	-2,102,468.55

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-527,761.900	-527,761.90	-527,761.90	0.04	0.00	0.00	0.00
CASH Total	-527,761.900	-527,761.90	-527,761.90	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	565,417,990.550	565,299,896.21	565,264,476.93	42.94	-35,419.28	0.00	-35,419.28
CASH EQUIVALENT Total	565,417,990.550	565,299,896.21	565,264,476.93	42.94	-35,419.28	0.00	-35,419.28

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	749,752,644.550	752,894,366.02	750,525,449.88	57.02	-2,368,916.14	0.00	-2,368,916.14
FIXED INCOME Total							
	749,752,644.550	752,894,366.02	750,525,449.88	57.02	-2,368,916.14	0.00	-2,368,916.14

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,314,642,873.200	1,317,666,500.33	1,315,262,164.91	100.00	-2,404,335.42	0.00	-2,404,335.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,261,486.250	2,262,018.04	2,262,018.04	2.22	0.00	0.00	0.00
CASH EQUIVALENT Total	2,261,486.250	2,262,018.04	2,262,018.04	2.22	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	99,658,027.170	99,808,782.13	99,851,003.01	97.78	42,220.90	-0.02	42,220.88
FIXED INCOME Total	99,658,027.170	99,808,782.13	99,851,003.01	97.78	42,220.90	-0.02	42,220.88

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	101,919,513.420	102,070,800.17	102,113,021.05	100.00	42,220.90	-0.02	42,220.88

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,994.440	-2,994.44	-2,994.44	0.00	0.00	0.00	0.00
CASH Total	-2,994.440	-2,994.44	-2,994.44	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	349,411,002.410	349,355,790.89	349,377,652.41	38.29	21,861.52	0.00	21,861.52
CASH EQUIVALENT Total	349,411,002.410	349,355,790.89	349,377,652.41	38.29	21,861.52	0.00	21,861.52

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	563,369,067.600	564,538,159.43	563,013,545.87	61.71	-1,524,613.46	-0.10	-1,524,613.56
FIXED INCOME Total							
	563,369,067.600	564,538,159.43	563,013,545.87	61.71	-1,524,613.46	-0.10	-1,524,613.56

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	912,777,075.570	913,890,955.88	912,388,203.84	100.00	-1,502,751.94	-0.10	-1,502,752.04

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,657,911.110	15,657,911.11	15,657,911.11	1.50	0.00	0.00	0.00
CASH Total	15,657,911.110	15,657,911.11	15,657,911.11	1.50	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	889,665,138.170	889,486,617.09	889,499,084.79	85.25	12,467.70	0.00	12,467.70
CASH EQUIVALENT Total	889,665,138.170	889,486,617.09	889,499,084.79	85.25	12,467.70	0.00	12,467.70

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	138,167,369.900	138,203,443.31	138,193,974.61	13.25	-9,468.70	0.00	-9,468.70
FIXED INCOME Total							
	138,167,369.900	138,203,443.31	138,193,974.61	13.25	-9,468.70	0.00	-9,468.70

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,043,490,419.180	1,043,347,971.51	1,043,350,970.51	100.00	2,999.00	0.00	2,999.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-45,602.460	-45,602.46	-45,602.46	0.01	0.00	0.00	0.00
CASH Total	-45,602.460	-45,602.46	-45,602.46	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	641,888,717.680	641,750,433.67	641,832,557.27	73.55	82,123.60	0.00	82,123.60
CASH EQUIVALENT Total	641,888,717.680	641,750,433.67	641,832,557.27	73.55	82,123.60	0.00	82,123.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	230,000,000.000	230,756,519.10	230,809,409.27	26.45	52,890.17	0.00	52,890.17
FIXED INCOME Total							
	230,000,000.000	230,756,519.10	230,809,409.27	26.45	52,890.17	0.00	52,890.17

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	871,843,115.220	872,461,350.31	872,596,364.08	100.00	135,013.77	0.00	135,013.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,734,045.660	14,734,045.66	14,734,045.66	4.72	0.00	0.00	0.00
CASH EQUIVALENT Total	14,734,045.660	14,734,045.66	14,734,045.66	4.72	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	283,600,000.000	297,103,159.79	297,395,249.40	95.28	292,089.61	0.00	292,089.61
FIXED INCOME Total	283,600,000.000	297,103,159.79	297,395,249.40	95.28	292,089.61	0.00	292,089.61

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	298,334,045.660	311,837,205.45	312,129,295.06	100.00	292,089.61	0.00	292,089.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	9,099,028.680	9,099,028.68	9,099,028.68	2.92	0.00	0.00	0.00
CASH Total	9,099,028.680	9,099,028.68	9,099,028.68	2.92	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	62,856,768.490	62,835,580.63	62,836,640.07	20.16	1,059.44	0.00	1,059.44
CASH EQUIVALENT Total	62,856,768.490	62,835,580.63	62,836,640.07	20.16	1,059.44	0.00	1,059.44

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	236,705,292.240	238,023,982.38	239,765,963.27	76.92	1,741,980.89	0.00	1,741,980.89
FIXED INCOME Total							
	236,705,292.240	238,023,982.38	239,765,963.27	76.92	1,741,980.89	0.00	1,741,980.89

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	308,661,089.410	309,958,591.69	311,701,632.02	100.00	1,743,040.33	0.00	1,743,040.33

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	336,127.840	336,127.84	336,127.84	0.10	0.00	0.00	0.00
CASH Total	336,127.840	336,127.84	336,127.84	0.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	17,000,000.000	16,984,055.56	16,977,315.00	4.94	-6,740.56	0.00	-6,740.56
CASH EQUIVALENT Total	17,000,000.000	16,984,055.56	16,977,315.00	4.94	-6,740.56	0.00	-6,740.56

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	321,781,706.080	326,408,632.39	326,451,777.84	94.96	43,145.45	0.00	43,145.45
FIXED INCOME Total							
	321,781,706.080	326,408,632.39	326,451,777.84	94.96	43,145.45	0.00	43,145.45

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	339,117,833.920	343,728,815.79	343,765,220.68	100.00	36,404.89	0.00	36,404.89

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	714,023.950	714,023.95	714,023.95	0.07	0.00	0.00	0.00
CASH Total	714,023.950	714,023.95	714,023.95	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	330,942,034.000	330,845,911.74	330,837,303.18	31.48	-8,608.56	0.00	-8,608.56
CASH EQUIVALENT Total	330,942,034.000	330,845,911.74	330,837,303.18	31.48	-8,608.56	0.00	-8,608.56

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	718,466,150.730	720,137,852.75	719,514,268.31	68.46	-623,584.44	0.00	-623,584.44
FIXED INCOME Total							
	718,466,150.730	720,137,852.75	719,514,268.31	68.46	-623,584.44	0.00	-623,584.44

Holdings

Asset Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,050,122,208.680	1,051,697,788.44	1,051,065,595.44	100.00	-632,193.00	0.00	-632,193.00

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-40.200	-40.20	-40.20	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,533,505.080	4,533,505.08	4,533,505.08	0.61	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,649,744.000	575,538,683.10	739,350,139.92	99.39	163,811,456.82	0.00	163,811,456.82
					213,727,900.14 GN	0.00 GN	213,727,900.14 GN
					-49,916,443.32 LS	0.00 LS	-49,916,443.32 LS
FUND Total							
0.000	25,183,208.880	580,072,147.98	743,883,604.80	100.00	163,811,456.82	0.00	163,811,456.82
					213,727,900.14 GN	0.00 GN	213,727,900.14 GN
					-49,916,443.32 LS	0.00 LS	-49,916,443.32 LS

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,019,132.440	1,019,132.44	1,019,132.44	0.21	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	18,778,855.000	410,243,944.94	476,415,556.60	99.79	66,171,611.66	0.00	66,171,611.66
					109,452,142.50 GN	0.00 GN	109,452,142.50 GN
					-43,280,530.84 LS	0.00 LS	-43,280,530.84 LS
FUND Total							
0.000	19,797,987.440	411,263,077.38	477,434,689.04	100.00	66,171,611.66	0.00	66,171,611.66
					109,452,142.50 GN	0.00 GN	109,452,142.50 GN
					-43,280,530.84 LS	0.00 LS	-43,280,530.84 LS

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,312,538.230	4,312,538.23	4,312,538.23	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,000,000.000	5,000,000.00	5,001,900.00	0.26	1,900.00	0.00	1,900.00
					1,900.00 GN	0.00 GN	1,900.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	638,823.270	638,823.27	638,823.27	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,767,169,132.000	1,838,694,762.73	1,886,710,706.08	99.48	48,015,943.35	0.00	48,015,943.35
					55,941,709.30 GN	0.00 GN	55,941,709.30 GN
					-7,925,765.95 LS	0.00 LS	-7,925,765.95 LS
Original Face: 1,323,631,959.000							
FUND Total							
0.000	1,777,120,493.500	1,848,646,124.23	1,896,663,967.58	100.00	48,017,843.35	0.00	48,017,843.35
					55,943,609.30 GN	0.00 GN	55,943,609.30 GN
					-7,925,765.95 LS	0.00 LS	-7,925,765.95 LS
Original Face: 1,323,631,959.000							

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	659,143.030	659,143.03	659,143.03	0.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	19,500,000.000	19,500,000.00	19,500,950.00	7.95	950.00	0.00	950.00
					950.00 GN	0.00 GN	950.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	222,372,771.640	224,429,911.00	225,242,868.40	91.78	812,957.40	0.00	812,957.40
					1,037,847.37 GN	0.00 GN	1,037,847.37 GN
					-224,889.97 LS	0.00 LS	-224,889.97 LS
Original Face:	164,939,358.000						
FUND Total							
0.000	242,531,914.670	244,589,054.03	245,402,961.43	100.00	813,907.40	0.00	813,907.40
					1,038,797.37 GN	0.00 GN	1,038,797.37 GN
					-224,889.97 LS	0.00 LS	-224,889.97 LS
Original Face:	164,939,358.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,221,703.610	1,221,703.61	1,221,703.61	0.84	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	38,673,329.740	38,673,329.74	38,673,329.74	26.59	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	103,060,137.930	105,486,559.39	105,532,960.59	72.57	46,401.20	0.00	46,401.20
					332,075.08 GN	0.00 GN	332,075.08 GN
					-285,673.88 LS	0.00 LS	-285,673.88 LS
Original Face:	108,556,139.000						
FUND Total							
0.000	142,955,171.280	145,381,592.74	145,427,993.94	100.00	46,401.20	0.00	46,401.20
					332,075.08 GN	0.00 GN	332,075.08 GN
					-285,673.88 LS	0.00 LS	-285,673.88 LS
Original Face:	108,556,139.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	15,481.350	15,481.35	15,481.35	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,509,095.070	9,509,095.07	9,509,095.07	0.53	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	31,727,013.000	1,226,816,076.79	1,789,693,613.76	99.47	562,877,536.97	0.00	562,877,536.97
					648,791,199.72 GN	0.00 GN	648,791,199.72 GN
					-85,913,662.75 LS	0.00 LS	-85,913,662.75 LS
FUND Total							
0.000	41,251,589.420	1,236,340,653.21	1,799,218,190.18	100.00	562,877,536.97	0.00	562,877,536.97
					648,791,199.72 GN	0.00 GN	648,791,199.72 GN
					-85,913,662.75 LS	0.00 LS	-85,913,662.75 LS

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	422,761,134.310	422,597,551.13	422,685,034.31	38.50	87,483.18	0.00	87,483.18
					87,483.18 GN	0.00 GN	87,483.18 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	668,285,847.140	677,465,007.56	675,275,055.83	61.50	-2,189,951.73	0.00	-2,189,951.73
					1,329,606.07 GN	0.00 GN	1,329,606.07 GN
					-3,519,557.80 LS	0.00 LS	-3,519,557.80 LS
Original Face:	667,307,595.000						
FUND Total							
0.000	1,091,046,981.440	1,100,062,558.68	1,097,960,090.13	100.00	-2,102,468.55	0.00	-2,102,468.55
					1,417,089.25 GN	0.00 GN	1,417,089.25 GN
					-3,519,557.80 LS	0.00 LS	-3,519,557.80 LS
Original Face:	667,307,595.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-527,761.900	-527,761.90	-527,761.90	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	565,417,990.550	565,299,896.21	565,264,476.93	42.94	-35,419.28	0.00	-35,419.28
					30,106.79 GN	0.00 GN	30,106.79 GN
					-65,526.07 LS	0.00 LS	-65,526.07 LS
FIXED INCOME							
	749,752,644.550	752,894,366.02	750,525,449.88	57.02	-2,368,916.14	0.00	-2,368,916.14
					1,206,775.12 GN	0.00 GN	1,206,775.12 GN
					-3,575,691.26 LS	0.00 LS	-3,575,691.26 LS
Original Face:	635,742,345.000						
FUND Total							
0.000	1,314,642,873.200	1,317,666,500.33	1,315,262,164.91	100.00	-2,404,335.42	0.00	-2,404,335.42
					1,236,881.91 GN	0.00 GN	1,236,881.91 GN
					-3,641,217.33 LS	0.00 LS	-3,641,217.33 LS
Original Face:	635,742,345.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,261,486.250	2,262,018.04	2,262,018.04	2.22	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	99,658,027.170	99,808,782.13	99,851,003.01	97.78	42,220.90	-0.02	42,220.88
					133,577.45 GN	0.00 GN	133,577.45 GN
					-91,356.55 LS	-0.02 LS	-91,356.57 LS
Original Face:	56,403,000.000						
FUND Total							
0.000	101,919,513.420	102,070,800.17	102,113,021.05	100.00	42,220.90	-0.02	42,220.88
					133,577.45 GN	0.00 GN	133,577.45 GN
					-91,356.55 LS	-0.02 LS	-91,356.57 LS
Original Face:	56,403,000.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,994.440	-2,994.44	-2,994.44	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	349,411,002.410	349,355,790.89	349,377,652.41	38.29	21,861.52	0.00	21,861.52
					21,861.52 GN	0.00 GN	21,861.52 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	563,369,067.600	564,538,159.43	563,013,545.87	61.71	-1,524,613.46	-0.10	-1,524,613.56
					494,253.67 GN	0.00 GN	494,253.67 GN
					-2,018,867.13 LS	-0.10 LS	-2,018,867.23 LS
Original Face:	295,821,631.000						
FUND Total							
0.000	912,777,075.570	913,890,955.88	912,388,203.84	100.00	-1,502,751.94	-0.10	-1,502,752.04
					516,115.19 GN	0.00 GN	516,115.19 GN
					-2,018,867.13 LS	-0.10 LS	-2,018,867.23 LS
Original Face:	295,821,631.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	15,657,911.110	15,657,911.11	15,657,911.11	1.50	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	889,665,138.170	889,486,617.09	889,499,084.79	85.25	12,467.70	0.00	12,467.70
					30,864.70 GN	0.00 GN	30,864.70 GN
					-18,397.00 LS	0.00 LS	-18,397.00 LS
FIXED INCOME							
	138,167,369.900	138,203,443.31	138,193,974.61	13.25	-9,468.70	0.00	-9,468.70
					4,462.21 GN	0.00 GN	4,462.21 GN
					-13,930.91 LS	0.00 LS	-13,930.91 LS
Original Face:	171,000,000.000						
FUND Total							
0.000	1,043,490,419.180	1,043,347,971.51	1,043,350,970.51	100.00	2,999.00	0.00	2,999.00
					35,326.91 GN	0.00 GN	35,326.91 GN
					-32,327.91 LS	0.00 LS	-32,327.91 LS
Original Face:	171,000,000.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-45,602.460	-45,602.46	-45,602.46	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	641,888,717.680	641,750,433.67	641,832,557.27	73.55	82,123.60	0.00	82,123.60
					82,123.60 GN	0.00 GN	82,123.60 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	230,000,000.000	230,756,519.10	230,809,409.27	26.45	52,890.17	0.00	52,890.17
					53,538.44 GN	0.00 GN	53,538.44 GN
					-648.27 LS	0.00 LS	-648.27 LS
FUND Total							
0.000	871,843,115.220	872,461,350.31	872,596,364.08	100.00	135,013.77	0.00	135,013.77
					135,662.04 GN	0.00 GN	135,662.04 GN
					-648.27 LS	0.00 LS	-648.27 LS

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	14,734,045.660	14,734,045.66	14,734,045.66	4.72	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	283,600,000.000	297,103,159.79	297,395,249.40	95.28	292,089.61	0.00	292,089.61
					303,161.29 GN	0.00 GN	303,161.29 GN
					-11,071.68 LS	0.00 LS	-11,071.68 LS
FUND Total							
0.000	298,334,045.660	311,837,205.45	312,129,295.06	100.00	292,089.61	0.00	292,089.61
					303,161.29 GN	0.00 GN	303,161.29 GN
					-11,071.68 LS	0.00 LS	-11,071.68 LS

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	9,099,028.680	9,099,028.68	9,099,028.68	2.92	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	62,856,768.490	62,835,580.63	62,836,640.07	20.16	1,059.44	0.00	1,059.44
					1,059.44 GN	0.00 GN	1,059.44 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	236,705,292.240	238,023,982.38	239,765,963.27	76.92	1,741,980.89	0.00	1,741,980.89
					2,532,087.06 GN	0.00 GN	2,532,087.06 GN
					-790,106.17 LS	0.00 LS	-790,106.17 LS
Original Face:	194,859,028.000						
FUND Total							
0.000	308,661,089.410	309,958,591.69	311,701,632.02	100.00	1,743,040.33	0.00	1,743,040.33
					2,533,146.50 GN	0.00 GN	2,533,146.50 GN
					-790,106.17 LS	0.00 LS	-790,106.17 LS
Original Face:	194,859,028.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	336,127.840	336,127.84	336,127.84	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	17,000,000.000	16,984,055.56	16,977,315.00	4.94	-6,740.56	0.00	-6,740.56
					1,059.44 GN	0.00 GN	1,059.44 GN
					-7,800.00 LS	0.00 LS	-7,800.00 LS
FIXED INCOME							
	321,781,706.080	326,408,632.39	326,451,777.84	94.96	43,145.45	0.00	43,145.45
					1,423,277.70 GN	0.00 GN	1,423,277.70 GN
					-1,380,132.25 LS	0.00 LS	-1,380,132.25 LS
Original Face:	215,735,168.000						
FUND Total							
0.000	339,117,833.920	343,728,815.79	343,765,220.68	100.00	36,404.89	0.00	36,404.89
					1,424,337.14 GN	0.00 GN	1,424,337.14 GN
					-1,387,932.25 LS	0.00 LS	-1,387,932.25 LS
Original Face:	215,735,168.000						

Holdings

Fund Summary

As of: *September 30, 2015*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *October 20, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	714,023.950	714,023.95	714,023.95	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	330,942,034.000	330,845,911.74	330,837,303.18	31.48	-8,608.56	0.00	-8,608.56
					30,165.47 GN	0.00 GN	30,165.47 GN
					-38,774.03 LS	0.00 LS	-38,774.03 LS
FIXED INCOME							
	718,466,150.730	720,137,852.75	719,514,268.31	68.46	-623,584.44	0.00	-623,584.44
					2,037,222.06 GN	0.00 GN	2,037,222.06 GN
					-2,660,806.50 LS	0.00 LS	-2,660,806.50 LS
Original Face:	426,252,421.000						
FUND Total							
0.000	1,050,122,208.680	1,051,697,788.44	1,051,065,595.44	100.00	-632,193.00	0.00	-632,193.00
					2,067,387.53 GN	0.00 GN	2,067,387.53 GN
					-2,699,580.53 LS	0.00 LS	-2,699,580.53 LS
Original Face:	426,252,421.000						